



24017200520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2005
OF THE CONDITION AND AFFAIRS OF THE

The Beacon Mutual Insurance Company

NAIC Group Code

3490

3490

NAIC Company Code

24017

Employer's ID Number

05-0458697

(Current Period)

(Prior Period)

Organized under the Laws of

Rhode Island

, State of Domicile or Port of Entry

Rhode Island

Country of Domicile

US

Incorporated/Organized:

July 11, 1990

Commenced Business:

August 12, 1992

Statutory Home Office:

One Beacon Centre

Warwick, RI

02886-1378

Main Administrative Office:

One Beacon Centre

Warwick, RI

02886-1378

401-825-2667

Mail Address:

One Beacon Centre

Warwick, RI

02886-1378

Primary Location of Books and Records:

One Beacon Centre

Warwick, RI

02886-1378

401-825-2667

Internet Website Address:

www.beaconmutual.com

Statutory Statement Contact:

Ann Lazzareschi

401-825-2621

alazzareschi@beaconmutual.com

401-825-2659

(E-Mail Address)

(Fax Number)

Policyowner Relations Contact:

David R. Clark

One Beacon Centre

Warwick, RI

02886-1378

401-825-2785

OFFICERS

	Name	Title
1.	Joseph Arthur Solomon	President & CEO
2.	Clifford Leo Parent, Jr.	Assistant Secretary
3.	Cynthia Lee Lawlor	Chief Financial Officer

Vice-Presidents

Name	Title	Name	Title
Jeffrey Carleton Johnson	Vice President	Clifford Leo Parent, Jr.	Vice President
Paul William Redman	Vice President	Michael Dennis Lynch	Vice President
David Randolph Clark	Vice President		

DIRECTORS OR TRUSTEES

Edward Joseph Braks	Carl Irving Hayes, Jr.	George Henry Nee	John Albert Holmes, Jr.
Sheldon Sumner Sollosy	Henry NMI Boeniger	Joseph Arthur Solomon	Adelita Sophia Orefice

State of RI
County of Kent ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Joseph Arthur Solomon	Clifford Leo Parent, Jr.	Cynthia Lee Lawlor
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President (President & CEO)	Secretary (Assistant Secretary)	Treasurer (Chief Financial Officer)
(Title)	(Title)	(Title)

Subscribed and sworn to before me this

day of

, 2006

a. Is this an original filing?

YES [X] NO []

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

NONE Schedule A - Part 2

NONE Schedule A - Part 3

NONE **Schedule B - Part 1**

NONE Schedule B - Part 2

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

[illegible]

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
CUSIP Identi- fication	Description				NAIC Designa- tion	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
31331N-2A-1	Fed Farm Cr Banks MTN				1	2,024,400	101.49	2,029,780	2,000,000	2,002,518		(3,062)			6.700	6.638	AO	30,187	134,000	11/01/1996	10/11/2006
31331H-6B-8	Fed Farm Cr Bks				1	1,089,120	104.44	1,044,380	1,000,000	1,057,638		(9,972)			5.750	4.512	JJ	26,035	57,500	09/06/2002	01/18/2011
31331L-3B-2	Fed Farm Cr Bks				1	1,846,070	105.13	1,839,688	1,750,000	1,830,465		(5,020)			5.700	5.232	JJ	49,321	99,750	10/03/2002	07/03/2017
31331L-CX-4	Fed Farm Cr Bks				1	998,100	105.53	1,055,310	1,000,000	998,866		182			6.000	6.117	MS	19,227	60,000	04/23/2001	03/07/2011
31331L-QZ-4	Fed Farm Cr Bks				1	1,049,410	108.16	1,081,560	1,000,000	1,044,523		(2,999)			5.875	5.397	AO	14,361	58,750	05/04/2004	10/03/2016
31331L-YW-2	Fed Farm Cr Bks				1	1,075,770	105.16	1,051,560	1,000,000	1,059,255		(8,227)			5.750	4.678	FA	22,840	57,500	12/11/2003	02/08/2012
31331S-ND-1	Fed Farm Cr Bks				1FE	997,969	97.34	973,440	1,000,000	998,117		148			4.990	5.079	JJ	21,208	24,950	01/25/2005	01/28/2015
31331S-PG-2	Fed Farm Cr Bks				1FE	1,000,000	99.15	991,520	1,000,000	1,000,000					2.991	3.029	MON	1,662	29,900	02/04/2005	02/11/2010
31331T-BF-7	Fed Farm Cr Bks				1	998,000	99.53	995,310	1,000,000	998,600		264			4.650	4.739	FA	16,275	46,500	08/14/2003	08/25/2010
31331T-HZ-7	Fed Farm Cr Bks				1	1,000,000	99.28	992,810	1,000,000	1,000,000					5.500	5.576	AO	10,694	55,000	10/17/2003	10/24/2013
31331T-WR-8	Fed Farm Cr Bks				1	985,000	96.69	966,880	1,000,000	988,997		2,342			3.950	4.283	MS	11,631	39,500	04/07/2004	03/15/2010
3133X8-EW-8	Fed Home Ln Bkls				1	1,544,000	102.50	1,537,500	1,500,000	1,542,766		(1,234)			5.375	5.201	FA	30,458	66,441	03/04/2005	08/15/2024
31339X-MX-9	Fed Home Ln Bks				1	978,960	95.22	952,190	1,000,000	982,347		3,306			3.660	4.114	MS	9,252	36,600	12/22/2004	09/30/2010
31339X-XG-4	Fed Home Ln Bks				1	920,600	95.22	952,190	1,000,000	939,631		8,384			4.000	5.251	JD	111	40,000	08/26/2003	12/30/2011
3133MA-BK-4	Fed Home Ln Bks				1	988,240	106.16	1,061,560	1,000,000	994,081		1,301			6.500	6.788	MN	8,439	65,000	11/17/2000	11/13/2009
3133ME-U6-6	Fed Home Ln Bks				1	999,220	100.28	1,002,810	1,000,000	999,933		173			5.375	5.466	MN	6,979	53,750	06/26/2001	05/15/2006
3133MK-GH-4	Fed Home Ln Bks				1	1,070,350	104.13	1,041,250	1,000,000	1,056,495		(8,227)			5.625	4.570	MN	7,188	56,250	04/15/2004	11/15/2011
3133MR-N5-7	Fed Home Ln Bks				1	1,018,010	101.22	1,012,190	1,000,000	1,013,487		(1,435)			5.000	4.844	FA	18,889	50,000	09/03/2002	08/15/2013
3133MR-PX-4	Fed Home Ln Bks				1	989,910	98.97	989,690	1,000,000	991,477		1,071			4.625	4.834	FA	17,472	46,250	07/08/2004	08/15/2012
3133MS-K4-1	Fed Home Ln Bks				1	998,280	101.56	1,015,630	1,000,000	998,377		59			5.250	5.334	FA	19,833	52,500	01/04/2005	08/15/2022
3133MU-DV-4	FED HOME LN BKS				1	1,006,580	104.00	1,040,000	1,000,000	1,005,637		(333)			5.375	5.381	MN	6,868	53,750	01/10/2003	11/15/2017
3133X0-PF-0	Fed Home Ln Bks				1	1,989,450	103.78	2,075,620	2,000,000	1,990,606		498			5.375	5.501	FA	40,611	107,500	10/09/2003	08/15/2018
3133X3-FA-6	Fed Home Ln Bks				1	1,013,000	98.50	985,000	1,000,000	1,011,832		(610)			5.550	5.496	JJ	24,513	55,500	01/12/2004	01/22/2019
3133X7-2S-2	Fed Home Ln Bks				1	989,250	103.03	1,030,310	1,000,000	989,953		498			5.375	5.557	MN	6,868	53,750	07/29/2004	05/15/2019
3133X7-SH-8	Fed Home Ln Bks				1	1,006,484	98.50	985,000	1,000,000	1,004,654		(1,262)			4.250	4.143	MN	5,431	42,500	07/14/2004	05/15/2009
3133X8-2V-3	Fed Home Ln Bks				1	1,337,823	97.84	1,296,433	1,325,000	1,332,502		(4,228)			3.375	3.054	MS	13,291	44,719	10/26/2004	09/14/2007
3133X8-AS-1	Fed Home Ln Bks				1	985,180	100.53	1,005,310	1,000,000	986,097		683			5.125	5.339	FA	20,073	51,962	08/23/2004	08/15/2019
3133X8-L3-4	Fed Home Ln Bks				1	507,960	102.75	513,750	500,000	507,783		(177)			5.365	5.302	MS	8,346	13,413	04/08/2005	09/09/2024
3133X9-VB-3	Fed Home Ln Bks				1	974,493	96.88	944,531	975,000	974,590		92			3.875	3.924	JJ	17,421	22,669	12/07/2004	01/15/2010
3133XB-K3-8	Fed Home Ln Bks				1FE	1,000,000	99.69	996,880	1,000,000	1,000,000					3.650	3.683	AO	6,388	18,250	04/06/2005	04/28/2006
3133XB-NN-1	Fed Home Ln Bks				1	1,000,000	99.72	997,190	1,000,000	1,000,000					3.625	3.658	AO	7,351	18,125	04/13/2005	04/18/2006
31331S-VM-2	Federal Farm Cr Bks				1FE	1,001,830	98.00	980,000	1,000,000	1,001,773		(57)			4.880	4.952	JAJO	8,676	12,188	05/03/2005	01/27/2020
3133XB-MT-9	Federal Home Ln Bks				1FE	1,010,570	99.28	992,810	1,000,000	1,010,178		(392)			4.750	4.662	MN	6,201	23,750	07/28/2005	11/14/2014
3133XB-PD-1	Federal Home Ln Bks				1	999,219	99.59	995,940	1,000,000	999,701		482			3.500	3.612	MN	4,278	17,500	04/26/2005	05/17/2006
3133XC-DJ-9	Federal Home Ln Bks				1FE	1,900,000	98.44	1,870,322	1,900,000	1,900,000					5.000	5.063	JJ	43,014		07/01/2005	07/18/2012
3133XD-BV-2	Federal Home Ln bks				1FE	1,300,000	99.38	1,291,875	1,300,000	1,300,000					4.000	4.040	AO	10,544	3,756	09/16/2005	10/18/2006
3128X4-AR-2	Federal Home Ln Mtg Corp.				1FE	500,000	99.15	495,770	500,000	500,000					4.010	4.071	FMAN	2,506	10,025	04/26/2005	02/16/2007
3136F6-Y2-9	Federal Natl Mtg Assn				1FE	1,000,313	98.50	985,000	1,000,000	1,000,306		(7)			5.600	5.675	MS	14,467	28,000	08/26/2005	03/28/2017
3128X2-EV-3	FHLMC Deb				1	988,500	99.84	998,440	1,000,000	990,872		1,595			4.750	5.022	JD	3,035	47,500	06/29/2004	12/08/2010
3134A3-M7-8	FHLMC DEB				1	995,508	106.25	1,062,500	1,000,000	997,802		507			6.625	6.805	MS	19,765	66,250	11/01/2000	09/15/2009
3134A3-U4-6	FHLMC DEB				1	2,557,614	123.66	3,091,400	2,500,000	2,553,462		(929)			6.750	6.680	MS	50,345	168,750	12/06/2000	09/15/2029
3134A4-CR-3	FHLMC Deb				1	1,068,527	98.25	1,056,188	1,075,000	1,071,851		3,194			2.875	3.214	JD	1,374	30,906	12/16/2004	12/15/2006
3134A4-HF-4	FHLMC Deb				1	1,066,890	103.50	1,035,000	1,000,000	1,053,335		(8,048)			5.500	4.481	MS	16,194	55,000	04/15/2004	09/15/2011

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
CUSIP Identi- fication	Description				NAIC Designa- tion	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
3134A4-JT-2	FHLMC Deb				1	3,009,141	104.91	3,147,180	3,000,000	3,006,259		(846)			5.750	5.790	JJ	79,542	172,500	05/02/2002	01/15/2012
3134A4-QD-9	FHLMC Deb				1	335,632	101.81	330,892	325,000	333,442		(1,081)			5.125	4.714	JJ	7,680	16,656	12/04/2003	07/15/2012
3134A4-SA-3	FHLMC DEB				1	1,991,586	98.22	1,964,380	2,000,000	1,992,777		843			4.500	4.613	JJ	41,500	90,000	09/09/2004	01/15/2013
3128X2-DA-0	FHLMC Mtn				1	1,000,000	97.79	977,930	1,000,000	1,000,000					4.035	4.076	MN	3,923	40,350	11/20/2003	11/26/2008
3128X2-QL-2	Fhlmc Mtn				1	987,600	97.08	970,810	1,000,000	989,960		1,718			4.300	4.574	FA	17,678	43,000	08/12/2004	02/03/2011
3128X3-BP-7	FHLMC Mtn				1	925,000	97.63	903,031	925,000	925,000					3.000	3.023	AO	4,933	27,750	04/13/2004	04/27/2007
3128X3-RV-7	FHLMC Mtn				1	1,001,200	99.29	992,920	1,000,000	1,001,084		(114)			5.300	5.352	JJ	22,378	53,000	12/22/2004	07/29/2013
31359M-DU-4	FNMA DEB				1	8,728,581	102.73	8,618,795	8,390,000	8,587,255		(78,633)			6.000	5.026	MN	65,359	503,400	06/10/2004	05/15/2008
31359M-EY-5	FNMA DEB				1	416,678	106.34	377,521	355,000	397,829		(10,743)			6.625	3.172	MS	7,017	23,519	09/15/2009	09/15/2009
31359M-FG-3	FNMA DEB				1	149,882	108.97	163,454	150,000	149,940		12			7.250	7.393	JJ	5,024	10,875	06/08/2000	01/15/2010
31359M-GT-4	FNMA DEB				1	11,096,150	105.63	11,618,750	11,000,000	11,058,263		(9,635)			6.250	6.223	FA	285,836	687,500	09/17/2001	02/01/2011
31359M-HB-2	FNMA DEB				1	657,679	100.09	660,620	660,000	659,931		540			5.500	5.664	FA	13,711	36,100	05/30/2001	02/15/2006
31359M-JH-7	FNMA DEB				1	1,052,660	105.75	1,057,500	1,000,000	1,032,592		(5,119)			6.000	5.365	MN	7,667	60,000	09/27/2001	05/15/2011
31359M-MP-5	FNMA Deb				1	4,154,531	100.59	4,023,760	4,000,000	4,044,528		(32,850)			5.250	4.401	AO	44,333	210,000	06/19/2002	04/15/2007
31359M-QP-1	FNMA Deb				1	999,400	97.59	975,940	1,000,000	999,686		143			3.500	3.547	JJ	14,932	35,000	12/19/2003	01/28/2008
31359M-TP-8	FNMA Deb				1	995,510	100.16	1,001,560	1,000,000	996,233		371			5.125	5.250	JJ	25,483	51,250	01/02/2004	01/02/2014
31359M-UB-7	FNMA Deb				1	1,207,688	97.36	1,168,260	1,200,000	1,207,002		(2,068)			4.192	4.068	MON	1,956	50,964	12/06/2004	02/17/2009
31364F-DU-2	FNMA MTN				1	2,690,480	102.69	2,669,836	2,600,000	2,620,730		(10,679)			6.340	5.950	AO	34,870	164,840	02/03/1998	10/16/2007
31364G-BF-5	FNMA Mtn				1	1,042,440	102.99	1,029,900	1,000,000	1,034,773		(3,619)			5.380	4.895	AO	13,450	53,800	10/28/2003	10/02/2013
31364K-CA-6	FNMA Mtn			1	1	1,038,000	102.07	1,020,740	1,000,000	1,006,964		(7,933)			7.400	6.629	AO	12,674	74,000	12/18/2000	10/30/2014
880591-CW-0	Tenn Valley Auth				1FE	1,007,340	101.13	1,011,250	1,000,000	1,005,145		(558)			6.000	5.999	MS	17,667	60,000	09/04/2001	03/15/2013
880591-CJ-9	Tenn Valley Authority				1FE	1,080,625	115.00	1,150,000	1,000,000	1,070,344		(1,782)			6.750	6.226	MN	11,374	67,500	03/03/1999	11/01/2025
912827-2M-3	Treas Infl Ix Note				1	13,937,381	126.65	13,931,704	11,000,000	14,079,576	465,860	(236,724)			3.375	1.460	JJ	215,627	451,603	06/30/2003	01/15/2007
912828-AF-7	Treas Infl Ix Note				1	2,234,226	117.14	2,342,854	2,000,000	2,371,601	92,680	87,711			3.000	1.750	JJ	30,708	64,314	03/03/2003	07/15/2012
912810-DW-5	US Treas Bonds				1	1,794,109	122.79	1,964,624	1,600,000	1,750,675		(10,439)			7.250	6.129	MN	15,061	116,000	06/29/2004	05/15/2016
912810-DX-3	US Treas Bonds				1	403,875	125.61	502,436	400,000	402,527		(147)			7.500	7.552	MN	3,895	30,000	08/05/1992	11/15/2016
912810-EQ-7	US Treas Bonds				1	5,727,422	119.41	5,970,700	5,000,000	5,673,032		(23,413)			6.250	5.158	FA	118,037	312,500	10/01/2003	08/15/2023
912810-EY-0	US Treas Bonds				1	711,346	124.97	737,317	590,000	703,412		(3,029)			6.500	5.068	MN	4,979	38,350	04/10/2003	11/15/2026
912810-FF-0	US Treas Bonds				1	8,142,188	109.07	8,725,600	8,000,000	8,135,453		(3,064)			5.250	5.189	MN	54,530	420,000	09/25/2003	11/15/2028
912810-FJ-2	US Treas Bonds				1	3,673,594	121.81	3,654,270	3,000,000	3,673,419		(174)			6.125	4.615	FA	69,406		12/28/2005	08/15/2029
912810-FM-5	US Treas Bonds				1	289,353	124.20	322,907	260,000	288,502		(552)			6.250	5.507	MN	2,110	16,250	06/29/2004	05/15/2030
912810-FP-8	US Treas Bonds				1	10,587,852	112.33	10,502,668	9,350,000	10,580,731		(7,121)			5.375	4.549	FA	189,827	48,375	12/23/2005	02/15/2031
912828-DR-8	US Treas Note				1	454,236	98.55	443,462	450,000	453,744		(492)			4.000	3.824	AO	3,800	9,000	05/18/2005	04/15/2010
912828-DV-9	US Treas Note				1	4,450,861	97.81	4,401,405	4,500,000	4,451,018		157			4.130	4.320	MN	23,747	51,563	11/29/2005	05/15/2015
912827-2U-5	US Treas Notes				1	2,035,313	102.91	2,058,120	2,000,000	2,006,299		(4,262)			6.625	6.483	MN	17,203	132,500	06/23/1997	05/15/2007
912827-4F-6	US Treas Notes				1	2,876,922	102.81	2,724,545	2,650,000	2,779,286		(51,614)			5.625	3.501	MN	19,353	149,063	08/25/2004	05/15/2008
912827-6J-6	US Treas Notes				1	876,125	105.79	846,344	800,000	865,052		(11,073)			5.750	3.851	FA	17,375	23,000	02/16/2005	08/15/2010
912827-7B-2	US Treas Notes				1	3,754,414	103.22	3,612,525	3,500,000	3,670,136		(26,539)			5.000	4.069	FA	66,101	175,000	09/18/2002	08/15/2011
912827-Y5-5	US Treas Notes				1	1,002,500	101.32	1,013,240	1,000,000	1,000,183		(322)			7.000	7.086	JJ	32,337	70,000	07/10/1996	07/15/2006
912827-Z6-2	US Treas Notes				1	3,154,219	101.52	3,045,600	3,000,000	3,017,754		(21,439)			6.500	5.803	AO	41,786	195,000	05/21/1998	10/15/2006
912828-CJ-7	US Treas Notes				1	8,981,327	102.43	8,799,081	8,590,000	8,941,426		(33,446)			4.750	4.210	MN	52,976	408,025	02/09/2005	05/15/2014
912828-CV-0	US Treas Notes				1	1,001,445	96.66	966,600	1,000,000	1,001,093		(273)			3.375	3.371	MS	10,069	33,750	09/14/2004	09/15/2009
912833-LV-0	US Treas Sec Stripped				1FE	2,127,034	40.66	2,155,192	5,300,000	2,129,527		2,493				4.819	MAT			12/23/2005	05/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
0199999	Subtotal - Issuer Obligations					172,554,145	X X X	173,868,740	166,920,000	171,774,690	558,540	(537,235)			X X X	X X X	X X X	2,407,536	7,352,201	X X X	X X X
0399999	Subtotals - U.S. Governments					172,554,145	X X X	173,868,740	166,920,000	171,774,690	558,540	(537,235)			X X X	X X X	X X X	2,407,536	7,352,201	X X X	X X X
748148-BW-2 445545-AC-0	Quebec Province		F		1FE	1,056,180	100.85	1,008,450	1,000,000	1,030,926		(7,957)			5.000	4.096	JJ	22,778	50,000	09/05/2002	07/17/2009
	Hungary		F		1FE	996,690	97.22	972,230	1,000,000	997,175		485			4.750	4.846	FA	15,965	23,750	01/27/2005	02/03/2015
0499999	Subtotal - Issuer Obligations					2,052,870	X X X	1,980,680	2,000,000	2,028,101		(7,472)			X X X	X X X	X X X	38,743	73,750	X X X	X X X
1099999	Subtotals - All Other Governments					2,052,870	X X X	1,980,680	2,000,000	2,028,101		(7,472)			X X X	X X X	X X X	38,743	73,750	X X X	X X X
31402V-ZS-2	FNMA Pool # 739753				1	1,738,969	99.07	1,710,571	1,726,559	1,738,641		(328)			5.000	4.654	MON	7,194	50,358	05/06/2005	12/01/2018
31371L-KY-4	FNMA Pool #255111				1	1,863,423	99.12	1,825,575	1,841,839	1,857,630		(4,933)			5.500	5.143	MON	8,442	101,301	10/06/2004	03/01/2034
31371M-J4-0	FNMA Pool #255983				1	1,078,375	99.94	1,079,540	1,080,231	1,078,342		(33)			5.000	5.076	MON	4,501	4,501	11/01/2005	01/01/2015
31372R-TJ-4	FNMA Pool #280553				1		100.00								5.500	4.797	MON			04/22/2003	04/01/2024
31400K-C2-0	FNMA Pool #689589				1		100.00								5.000	4.182	MON			04/04/2003	03/01/2018
31404B-SY-9	FNMA Pool #763835				1	1,275,445	97.24	1,249,837	1,285,285	1,276,275		831			5.000	5.194	MON	5,355	58,909	01/10/2005	01/01/2034
2699999	Subtotal - Single Class Mortgage-Backed/Asset-Backed Securities					5,956,212	X X X	5,865,523	5,933,914	5,950,888		(4,463)			X X X	X X X	X X X	25,492	215,069	X X X	X X X
225470-AS-2	Credit Suisse First Boston Mtg				1	1,220,146	98.31	1,228,850	1,250,000	1,220,538		392			5.100	5.521	MON	5,313	5,313	10/26/2005	09/15/2015
31394F-KF-1	Federal Natl Mtg Assn				1	1,910,441	100.11	1,905,120	1,903,008	1,910,799		358			5.500	5.496	MON	5,815	34,888	08/24/2005	06/25/2034
36228C-VT-7	GS Mtg Secs Corp II				1FE	1,009,932	97.03	970,250	1,000,000	1,009,852		(80)			4.760	4.793	MON	661	23,805	06/09/2005	07/10/2039
46625Y-NB-5	JP Morgan Chase Coml Mtg Secs				1FE	1,507,424	97.25	1,458,720	1,500,000	1,507,370		(54)			4.560	4.618	MON	5,700	35,228	06/10/2005	07/15/2042
92922F-G4-4	WA Mutual 05-AR4-A3				1FE	1,600,000	100.00	1,600,000	1,600,000	1,600,000					4.585	4.671	MON	4,076	55,020	03/22/2005	04/25/2035
2799999	Subtotal - Defined Multi-Class Residential Mortgage-Backed Securities					7,247,943	X X X	7,162,940	7,253,008	7,248,559		616			X X X	X X X	X X X	21,565	154,254	X X X	X X X
3199999	Subtotals - Special Revenue					13,204,155	X X X	13,028,463	13,186,922	13,199,447		(3,847)			X X X	X X X	X X X	47,057	369,323	X X X	X X X
362320-AX-1	GTE Corp				1FE	999,720	100.39	1,003,920	1,000,000	999,987		43			6.360	6.466	AO	13,629	63,600	04/22/1998	04/15/2006
845335-BW-7	Southwestern Bell Tel			1	1FE	1,720,570	102.77	1,747,039	1,700,000	1,718,168		(375)			7.200	7.227	AO	26,229	122,400	11/21/1997	10/15/2026
3299999	Subtotal - Issuer Obligations					2,720,290	X X X	2,750,959	2,700,000	2,718,155		(332)			X X X	X X X	X X X	39,858	186,000	X X X	X X X
3899999	Subtotals - Public Utilities (Unaffiliated)					2,720,290	X X X	2,750,959	2,700,000	2,718,155		(332)			X X X	X X X	X X X	39,858	186,000	X X X	X X X
002824-AJ-9	Abbott Laboratories				1FE	1,000,460	102.05	1,020,540	1,000,000	1,000,153		(63)			6.000	6.082	MS	17,901	60,000	06/30/2000	03/15/2008
008190-AG-5	Affiliated Computer Svcs Inc.				2FE	999,660	91.37	913,670	1,000,000	999,695		35			4.700	4.763	JD	3,917	22,847	06/01/2005	06/01/2010
013817-AH-4	Alcoa Inc				1FE	690,586	101.54	685,368	675,000	688,420		(1,553)			5.375	5.099	JJ	16,730	36,281	08/04/2004	01/15/2013
02635P-RT-2	American Gen Fin Corp				1FE	1,025,220	100.51	1,005,080	1,000,000	1,023,914		(1,306)			5.380	5.020	AO	13,450	26,875	07/22/2005	10/01/2012
035229-CW-1	Anheuser Bush Cos				1FE	1,047,095	97.27	1,035,915	1,065,000	1,048,171		874			5.000	5.234	MS	17,750	53,250	10/05/2004	03/01/2019
00184A-AF-2	AOL Time Warner				2FE	1,329,924	106.45	1,277,376	1,200,000	1,306,586		(13,873)			6.875	5.279	MN	13,750	82,500	04/14/2004	05/01/2012
00209A-AD-8	AT & T Wireless Svcs				1FE	237,741	100.42	225,947	225,000	225,748		(4,322)			7.350	5.411	MS	5,513	16,538	04/30/2003	03/01/2006

SCHEDULE D - PART 1
Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
CUSIP Identi- fication	Description				NAIC Designa- tion	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
059438-AB-7	Banc One Corp				1FE	1,321,350	119.27	1,192,650	1,000,000	1,236,028		(45,210)			10.000	4.361	FA	37,778	100,000	01/28/2004	08/15/2010
060505-BM-5	Bank of America Corp				1FE	797,346	101.65	772,548	760,000	793,530		(3,158)			5.375	4.792	JD	1,816	40,850	10/14/2004	06/15/2014
06423A-AD-5	Bank One Corp				1FE	637,439	101.08	571,096	565,000	577,776		(21,383)			6.875	2.962	FA	16,185	38,844	02/19/2003	08/01/2006
06422K-AA-0	Bank One Texas				1FE	656,671	102.57	600,058	585,000	617,716		(14,623)			6.250	3.529	FA	13,813	36,563	06/20/2003	02/15/2008
066365-BY-2	Bankers Tr NY Corp				1FE	509,560	100.41	502,065	500,000	500,279		(1,317)			7.125	6.961	MS	10,628	35,625	11/15/1996	03/15/2006
073902-AZ-1	Bear Stearns				1FE	1,012,860	102.30	1,022,960	1,000,000	1,002,073		(1,655)			7.000	6.928	MS	23,591	70,000	10/21/1997	03/01/2007
079860-AK-8	Bellsouth Corp				1FE	616,525	99.91	624,431	625,000	616,642		104			6.000	6.192	MN	4,792	37,500	11/08/2004	11/15/2034
079860-AJ-1	Bellsouth Corp.				1FE	997,560	97.45	974,470	1,000,000	997,850		258			4.750	4.844	MN	6,069	47,500	11/08/2004	11/15/2012
097014-AG-9	Boeing Cap Corp				1FE	1,894,025	107.94	1,888,985	1,750,000	1,880,563		(13,462)			6.500	5.132	FA	42,972	56,875	03/30/2005	02/15/2012
12189T-AV-6	Burlington N Santa Fe				2FE	475,760	95.46	477,300	500,000	480,066		2,148			4.300	5.004	JJ	10,750	21,500	12/11/2003	07/01/2013
12201P-AN-6	Burlington Res Fin				2FE	324,764	126.56	348,035	275,000	322,832		(749)			7.400	6.153	JD	1,696	20,350	04/15/2003	12/01/2031
14040E-HK-1	Capital Bank One				2FE	998,980	98.41	984,060	1,000,000	999,135		84			5.125	5.204	FA	19,361	51,250	02/03/2004	02/15/2014
14911R-AD-1	Caterpillar Fin Serv				1FE	994,790	100.40	1,004,000	1,000,000	999,598		1,159			5.950	6.166	MN	10,026	59,500	05/24/2001	05/01/2006
151313-AL-7	Cendant Corp				2FE	109,324	101.03	101,026	100,000	101,855		(2,887)			6.875	3.871	FA	2,597	6,875	04/30/2003	08/15/2006
151313-AP-8	Cendant Corp				2FE	426,395	111.72	441,302	395,000	419,496		(2,694)			7.375	6.370	JJ	13,433	29,131	04/21/2003	01/15/2013
151313-AQ-6	Cendant Corp				2FE	994,840	101.80	1,018,030	1,000,000	997,701		1,024			6.250	6.474	JJ	28,819	62,500	01/08/2003	01/15/2008
152312-AQ-7	Centex Corp				2FE	942,640	94.99	949,940	1,000,000	943,038		398			5.250	6.141	JD	2,333	27,563	11/29/2005	06/15/2015
166760-AA-6	Chevrontexaco Cap				1FE	428,078	97.96	421,241	430,000	429,305		387			3.500	3.631	MS	4,348	15,050	09/04/2002	09/17/2007
125581-AR-9	CIT Group				1FE	994,410	97.58	975,840	1,000,000	994,814		404			5.000	5.136	FA	20,833	25,000	01/25/2005	02/01/2015
12560P-DB-4	CIT Group Inc Mtn				1FE	996,750	98.34	983,350	1,000,000	997,595		420			4.750	4.863	JD	2,111	47,500	12/02/2003	12/15/2010
173034-GW-3	Citicorp				1FE	1,183,950	103.36	1,038,778	1,005,000	1,071,772		(44,474)			7.200	2.539	JD	3,216	72,360	06/05/2003	06/15/2007
172967-BF-7	Citigroup Inc				1FE	3,941,840	100.36	4,014,320	4,000,000	3,995,202		12,874			5.750	6.187	MN	33,039	230,000	05/24/2001	05/10/2006
172967-BU-4	Citigroup Inc				1FE	379,276	102.53	410,136	400,000	379,910		277			5.875	6.360	FA	8,421	23,500	08/12/2003	02/22/2033
184502-AU-6	Clear Channel Comm				2FE	994,810	94.90	949,000	1,000,000	995,910		548			5.000	5.142	MS	14,722	50,000	12/02/2003	03/15/2012
189054-AM-1	Clorox Co				1FE	1,137,694	96.90	1,138,575	1,175,000	1,138,268		574			4.200	5.130	JJ	22,756		12/06/2005	01/15/2010
19416Q-DG-2	Colgate-Palmolive Co				1FE	1,000,000	97.14	971,410	1,000,000	1,000,000					5.180	5.247	MN	6,619	25,612	05/11/2005	05/15/2017
20029P-AL-3	Comcast Cable Comm				2FE	663,431	105.88	640,580	605,000	646,476		(7,006)			6.750	5.274	JJ	17,129	40,838	09/29/2003	01/30/2011
20030N-AC-5	Comcast Corp				2FE	1,288,875	107.96	1,349,475	1,250,000	1,288,167		(478)			7.050	6.918	MS	25,948	88,125	06/28/2004	03/15/2033
20030N-AE-1	Comcast Corp				2FE	998,320	98.11	981,050	1,000,000	998,651		131			5.300	5.392	JJ	24,439	53,000	05/12/2003	01/15/2014
20825U-AA-2	Conoco Funding Co				1FE	1,556,082	100.39	1,455,670	1,450,000	1,479,817		(36,829)			5.450	2.819	AO	16,683	79,025	11/24/2003	10/15/2006
208251-AE-8	Conoco Inc				1FE	220,070	120.69	241,380	200,000	219,249		(364)			6.950	6.261	AO	2,979	13,900	08/28/2003	04/15/2029
209111-EE-9	Cons Edison Co of NY				1FE	998,200	97.73	977,250	1,000,000	998,480		151			4.700	4.779	FA	19,583	47,000	02/09/2004	02/01/2014
126650-AV-2	CVS Corp.				1FE	2,004,120	95.52	1,910,440	2,000,000	2,003,960		(160)			4.880	4.911	MS	28,738	48,750	07/22/2005	09/15/2014
239753-BK-1	Dayton Hudson Corp				1FE	777,336	118.47	829,311	700,000	737,132		(4,709)			8.600	7.632	JJ	27,810	60,200	05/04/1993	01/15/2012
251591-AH-6	Developers Divers				2FE	965,990	96.05	960,540	1,000,000	977,114		6,753			3.875	4.736	JJ	16,253	38,750	04/29/2004	01/30/2009
251799-AA-0	Devon Energy Corp				2FE	1,410,588	128.97	1,547,604	1,200,000	1,405,768		(2,880)			7.950	6.679	AO	20,140	95,400	04/14/2004	04/15/2032
25179M-AF-0	Devon Energy Corp				2FE	149,933	98.64	147,966	150,000	149,986		23			2.750	2.785	FA	1,719	4,125	07/28/2003	08/01/2006
257661-AF-5	Donaldson Lufkin				1FE	999,500	103.33	1,033,270	1,000,000	999,838		60			6.500	6.613	JD	5,536	65,000	04/01/1999	06/01/2008
532457-AL-2	Eli Lilly				1FE	511,148	102.75	513,750	500,000	501,284		(1,299)			8.375	8.242	JD	3,566	41,875	02/01/1995	12/01/2006
291011-AU-8	Emerson Elec Co.				1FE	694,708	97.84	684,894	700,000	694,852		144			4.750	4.934	JAJO	7,019		08/17/2005	10/15/2015
30161N-AD-3	Exelon Corp				2FE	998,580	95.44	954,380	1,000,000	998,643		63			4.900	4.979	JD	2,178	25,317	06/06/2005	06/15/2015
319963-AJ-3	First Data Corp				1FE	1,497,600	95.15	1,427,310	1,500,000	1,498,170		444			3.900	3.974	AO	14,625	60,938	09/13/2004	10/01/2009
345397-TS-2	Ford Mtr Cr Co				3FE	271,515	87.65	219,130	250,000	219,130	(47,570)	(2,748)			7.375	5.923	FA	7,682	18,438	03/16/2004	02/01/2011
345397-TX-1	Ford Mtr Cr Corp				3FE	496,170	96.75	483,735	500,000	483,735	(15,254)	884			6.500	6.812	JJ	14,083	32,500	07/19/2002	01/25/2007

SCHEDULE D - PART 1
Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
CUSIP Identi- fication	Description				NAIC Designa- tion	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
345402-4U-2	Ford Mtr Cr Corp				3FE	999,638	96.54	965,400	1,000,000	965,400	(34,528)	59			7.750	7.907	FA	29,273	77,500	02/10/2000	02/15/2007
36962G-VW-1	Gen Elec Cap Corp				1FE	497,890	103.02	515,110	500,000	499,317		320			6.500	6.684	JD	1,964	32,500	12/05/2000	12/10/2007
369622-FL-4	Gen Electric Cap Corp				1FE	4,118,680	101.29	4,051,520	4,000,000	4,016,260		(18,491)			6.500	6.082	MN	43,812	260,000	06/30/2000	11/01/2006
370425-RT-9	Gen Mtr Acc Corp				3FE	4,617,835	99.93	4,497,030	4,500,000	4,497,030	(4,141)	(29,468)			6.750	6.156	JJ	140,319	303,750	09/17/2001	01/15/2006
368710-AG-4	Genentech Inc.				1FE	1,773,882	97.31	1,727,235	1,775,000	1,773,922		40			4.750	4.815	JJ	38,175		07/13/2005	07/15/2015
369604-AY-9	General Electric Co				1FE	1,828,213	99.95	1,799,064	1,800,000	1,824,049		(2,808)			5.000	4.834	FA	37,500	90,000	08/25/2004	02/01/2013
37247D-AB-2	Genworth Finl Inc				1FE	1,001,800	111.12	1,111,240	1,000,000	1,001,769		(21)			6.500	6.591	JD	2,889	65,000	06/29/2004	06/15/2034
38141G-DB-7	Goldman Sachs Group				1FE	777,935	100.14	766,086	765,000	775,226		(1,149)			5.250	5.092	AO	10,041	40,163	12/17/2003	04/01/2013
38142E-CC-0	Goldman Sachs Group				1FE	2,062,600	102.67	2,053,380	2,000,000	2,009,895		(7,906)			7.200	6.865	MS	48,530	144,000	08/01/1997	03/01/2007
400518-AH-9	Gtech Hldgs Corp				2FE	991,140	86.74	867,400	1,000,000	991,909		691			5.250	5.437	JD	4,375	54,250	11/16/2004	12/01/2014
416592-AB-9	Hartford Life Inc				1FE	1,025,060	103.03	1,030,310	1,000,000	1,004,889		(3,099)			7.100	6.855	JD	3,316	71,000	11/04/1997	06/15/2007
428236-AG-8	Hewlett packard Co Dtd 6/26/2002				1FE	1,441,687	107.88	1,402,440	1,300,000	1,431,941		(9,746)			6.500	4.726	JJ	42,250	42,250	06/07/2005	07/01/2012
441812-KA-1	Household Fin Corp				1FE	999,630	106.26	1,062,580	1,000,000	999,721		31			6.375	6.482	MN	6,021	63,750	11/22/2002	11/27/2012
404280-AF-6	HSBC Hldgs Plc				1FE	1,865,475	124.59	1,868,775	1,500,000	1,859,409		(5,644)			7.625	5.919	MN	13,979	114,375	12/03/2004	05/17/2032
44841S-AA-7	Hutchison Whampoa Intl Ltd 144 A				1FE	1,029,220	100.82	1,008,160	1,000,000	1,026,419		(2,801)			5.450	4.896	MN	5,601	27,250	05/27/2005	11/24/2010
459200-AQ-4	IBM Corp				1FE	4,051,700	101.63	4,065,000	4,000,000	4,010,895		(6,359)			6.450	6.365	FA	107,266	258,000	03/11/1998	08/01/2007
456866-AS-1	Ingersoll Rand				1FE	1,497,765	97.20	1,457,955	1,500,000	1,497,871		106			4.750	4.826	MN	9,104	33,250	05/27/2005	05/15/2015
459200-AG-6	International Business Machines				1FE	533,710	129.00	645,000	500,000	525,341		(994)			8.375	7.922	MN	7,056	41,875	05/12/1993	11/01/2019
459200-AL-5	International Business Machines				1FE	1,245,028	114.63	1,432,813	1,250,000	1,247,261		264			7.500	7.681	JD	4,378	93,750	06/24/1993	06/15/2013
482620-AW-1	K N Energy Inc				2FE	1,007,843	111.95	973,948	870,000	1,002,807		(2,816)			7.250	6.086	MS	21,025	63,075	03/01/2004	03/01/2028
49306C-AH-4	Key Bank NA				1FE	1,311,838	103.90	1,298,775	1,250,000	1,307,539		(4,298)			5.800	5.191	JJ	36,250	36,250	03/10/2005	07/01/2014
494553-AB-6	Kinder Morgan				2FE	782,918	105.94	783,941	740,000	772,142		(3,893)			6.500	5.795	MS	16,033	48,100	04/28/2003	09/01/2012
500255-AF-1	Kohls Corp Dtd				1FE	1,226,980	112.87	1,128,710	1,000,000	1,225,213		(1,767)			7.250	5.600	JD	6,042	36,250	08/16/2005	06/01/2029
52517P-VV-0	Lehman Bros Hldgs				1FE	1,394,055	97.64	1,464,585	1,500,000	1,406,934		8,661			4.800	5.843	MS	21,600	72,000	06/28/2004	03/13/2014
52517P-QM-6	Lehman Bros Holdings				1FE	999,520	101.56	1,015,560	1,000,000	999,943		81			7.500	7.650	MS	25,276	75,000	09/01/1999	09/01/2006
532716-AL-1	Limited Brands Inc.				2FE	996,300	94.39	943,880	1,000,000	996,642		291			5.250	5.368	MN	8,750	53,229	10/19/2004	11/01/2014
590188-EF-1	Merill Lynch & Company				1FE	511,210	104.19	520,960	500,000	501,687		(1,091)			8.000	7.895	JD	3,407	40,000	01/25/1993	06/01/2007
59018Y-UH-2	Merrill Lynch & Co				1FE	702,993	97.03	684,054	705,000	703,478		373			4.125	4.233	MS	8,967	29,081	09/07/2004	09/10/2009
59018Y-RZ-6	Merrill Lynch MTN				1FE	1,443,435	100.54	1,508,085	1,500,000	1,449,086		3,801			5.300	5.843	MS	20,096	79,500	06/28/2004	09/30/2015
59156R-AJ-7	Metlife Inc Dtd				1FE	1,118,950	109.52	1,095,210	1,000,000	1,118,306		(644)			6.375	5.621	JD	2,833	31,875	08/16/2005	06/15/2034
59562E-AG-0	Midamer Energy Mtn				1FE	1,917,754	100.67	1,761,795	1,750,000	1,778,643		(61,627)			6.375	2.757	JD	4,958	111,563	11/01/2003	06/15/2006
595620-AC-9	Midamerican Energy				1FE	822,472	100.17	816,369	815,000	820,704		(677)			5.125	5.071	JJ	19,260	41,769	06/16/2003	01/15/2013
607059-AT-9	Mobil Corp				1FE	75,089	138.57	76,213	55,000	73,613		(744)			8.625	5.465	FA	1,792	4,744	12/18/2003	08/15/2021
61167H-BJ-1	Monsanto Co MTN				1FE	942,360	102.17	1,021,710	1,000,000	981,983		7,694			6.210	7.278	AO	13,307	62,100	11/16/1999	02/05/2008
617446-HC-6	Morgan ST Dean Witter				1FE	449,695	107.49	478,317	445,000	448,307		(417)			6.600	6.558	AO	7,343	29,370	05/24/2002	04/01/2012
638612-AF-8	Nationwide Financial				1FE	695,296	104.26	729,799	700,000	696,646		411			5.900	6.080	JJ	20,650	41,300	06/19/2002	07/01/2012
652482-BK-5	New America Inc				2FE	998,300	100.79	1,007,940	1,000,000	998,300					6.400	6.516	JD	1,422		12/20/2005	12/15/2035
645767-AY-0	New Jersey Bell Tel				1FE	440,908	113.94	427,256	375,000	435,157		(2,025)			8.000	6.509	JD	2,500	30,000	02/12/2003	06/01/2022
67461F-FR-3	Occidental Petroleum				1FE	294,212	98.09	289,366	295,000	294,681		157			4.000	4.100	MN	1,016	11,800	11/30/2002	11/30/2007
694308-GD-3	Pacific Gas & Elec				2FE	824,945	97.45	803,987	825,000	824,952		4			4.800	4.859	MS	13,200	39,600	03/18/2004	03/01/2014
743263-AE-5	Progress Energy Inc				2FE	1,117,270	119.96	1,199,550	1,000,000	1,114,758		(1,696)			7.750	6.908	MS	25,833	77,500	06/29/2004	03/01/2031
745867-AQ-4	Pulte Homes Inc				2FE	999,310	95.46	954,590	1,000,000	999,419		57			5.250	5.328	JJ	24,208	52,500	01/13/2004	01/15/2014
758202-AD-7	Reed Elsevier Cap Inc.				1FE	998,640	96.91	969,130	1,000,000	998,731		91			4.630	4.707	JD	2,058	23,253	06/07/2005	06/15/2012
76113B-AF-6	Residential Cap Corp				2FE	548,383	101.61	558,861	550,000	548,528		145			6.380	6.554	JD	97	18,116	06/21/2005	06/30/2010

SCHEDULE D - PART 1
Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		*	F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
CUSIP Identi- fication	Description				NAIC Designa- tion	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
774341-AA-9	Rockwell Collins				1FE	622,926	99.23	620,194	625,000	623,280		175			4.750	4.850	JD	2,474	29,688	12/08/2003	12/01/2013
786514-BA-6	Safeway Inc.				2FE	850,560	107.91	809,310	750,000	849,242		(1,318)			7.250	6.299	FA	22,656	27,188	03/10/2005	02/01/2031
806605-AE-1	Schering Plough Corp				1FE	1,210,176	101.88	1,222,512	1,200,000	1,208,712		(870)			5.300	5.254	JD	5,300	66,600	04/14/2004	12/01/2013
78442F-CJ-5	SLM Corp				1FE	1,767,588	101.00	1,767,483	1,750,000	1,766,430		(1,158)			5.375	5.304	MN	12,019	94,063	03/30/2005	05/15/2014
842400-ER-0	Southern Cal Edison				2FE	2,521,962	99.37	2,509,143	2,525,000	2,522,246		262			5.000	5.080	JJ	58,215	126,250	04/14/2004	01/15/2014
844741-AW-8	Southwest Airlines				1FE	745,418	96.98	727,313	750,000	745,879		361			5.250	5.400	AO	9,844	40,906	09/14/2004	10/01/2014
852060-AS-1	Sprint Cap Corp				2FE	1,463,885	115.90	1,506,648	1,300,000	1,449,366		(14,902)			8.375	6.271	MS	32,106	67,000	03/30/2005	03/15/2012
792860-AH-1	St Paul Travelers Cos Inc.				1FE	465,000	100.72	468,348	465,000	465,000					5.500	5.576	JD	2,131		11/22/2005	12/01/2015
85744N-AA-9	State Str Bk & Tr Co				1FE	3,016,560	101.13	3,033,840	3,000,000	3,016,479		(81)			5.300	5.297	JJ	10,158		12/06/2005	01/15/2016
866930-AH-3	SunAmerica Inc				1FE	1,016,210	102.86	1,028,620	1,000,000	1,003,748		(1,961)			6.750	6.626	AO	17,060	67,500	03/01/1998	10/01/2007
86787G-AB-8	Suntrust Bank				1FE	701,981	106.01	662,563	625,000	677,911		(8,742)			6.375	4.598	AO	9,961	39,844	05/09/2003	04/01/2011
88319Q-G5-6	Textron Fin Corp Mtn				1FE	995,850	99.39	993,850	1,000,000	996,297		333			5.125	5.246	FA	19,361	49,684	08/23/2004	08/15/2014
883199-AQ-4	Textron Finl Corp				1FE	1,082,767	103.62	1,036,150	1,000,000	1,055,282		(12,762)			6.000	4.485	MN	6,833	60,000	10/15/2003	11/20/2009
89233P-RP-3	Toyota Mtr Cr Mtn				1FE	499,790	97.46	487,295	500,000	499,924		69			2.700	2.733	JJ	5,663	13,500	01/08/2004	01/30/2007
902153-AA-3	Tyco Intl Grp				2FE	1,000,000	98.78	987,780	1,000,000	1,000,000					4.436	4.485	JD	1,972	44,360	06/17/2004	06/15/2007
91324P-AD-4	United Health Care				1FE	36,728	99.94	34,978	35,000	35,461		(424)			5.200	3.941	JJ	829	1,820	11/20/2002	01/17/2007
913017-BD-0	United Tech Corp				1FE	6,051,050	106.57	6,394,440	6,000,000	6,031,828		(5,082)			6.350	6.325	MS	128,403	381,000	03/26/2002	03/01/2011
91324P-AH-5	Unitedhealth Grp Inc				1FE	990,670	97.83	978,270	1,000,000	992,108					4.750	4.928	FA	18,604	47,500	02/05/2004	02/10/2014
90390M-AP-5	USA Education Inc				1FE	998,840	100.60	1,005,990	1,000,000	999,674		240			5.625	5.732	AO	12,656	56,250	04/02/2002	04/10/2007
92344R-AA-0	Verizon New England				1FE	995,520	102.58	1,025,790	1,000,000	996,989		423			6.500	6.672	MS	19,139	65,000	03/14/2002	09/15/2011
92344U-AA-3	Verizon NJ Inc				1FE	520,458	100.90	524,685	520,000	520,327		(44)			5.875	5.948	JJ	13,917	30,550	11/01/2002	01/17/2012
92976G-AA-9	Wachovia Bank				1FE	1,109,449	98.45	1,082,950	1,100,000	1,108,620		(687)			5.000	4.957	FA	20,778	55,000	10/14/2004	08/15/2015
92976G-AD-3	Wachovia Bank				1FE	1,697,640	97.52	1,706,635	1,750,000	1,700,772		3,132			4.875	5.338	FA	35,547	42,893	03/30/2005	02/01/2015
931142-BE-2	Walmart Stores				1FE	3,117,900	106.43	3,192,840	3,000,000	3,059,288		(14,223)			6.875	6.353	FA	80,707	206,250	05/31/2001	08/10/2009
93933W-AB-2	Washington Mut Mtn				1FE	1,036,410	101.27	1,012,680	1,000,000	1,032,645		(2,937)			5.650	5.243	FA	21,344	58,069	09/16/2004	08/15/2014
93933W-AC-0	Washington Mutual				1FE	1,450,085	97.71	1,416,723	1,450,000	1,450,191		84			5.125	5.189	JJ	34,266	24,216	07/22/2005	01/15/2015
94106L-AR-0	Waste Management Inc				2FE	1,298,752	98.02	1,274,247	1,300,000	1,298,935		103			5.000	5.075	MS	19,139	65,000	03/02/2004	03/15/2014
949748-AE-7	Wells Fargo Bank				1FE	1,175,205	110.45	1,104,480	1,000,000	1,109,201		(21,406)			7.550	4.866	JD	2,097	75,500	04/15/2003	06/21/2010
962166-AQ-7	Weyerhaeuser				2FE	1,776,250	109.85	1,867,382	1,700,000	1,745,910		(4,855)			7.500	7.143	MS	42,970	127,500	04/14/1998	03/01/2013
92926M-AD-1	WFS Fin Ownr 03-2-A4				1FE	1,978,906	98.48	1,969,680	2,000,000	1,984,544		2,878			2.410	2.606	MON	1,473	48,200	01/07/2004	12/20/2010
3999999	Subtotal - Issuer Obligations					144,774,589	X X X	144,189,145	140,845,000	143,485,105	(101,493)	(428,500)			X X X	X X X	X X X	2,239,239	7,274,889	X X X	X X X
302508-BA-3	FMR Corp				1FE	999,520	98.49	984,940	1,000,000	999,400		(150)			4.750	4.784	MS	17,681	47,500	02/24/2003	03/01/2013
466247-CY-7	JP Morgan 04-A3-3A2				1FE	1,180,983	98.19	1,165,582	1,187,104	1,180,594		(382)			5.013	5.166	MON	3,306	59,241	07/16/2004	07/25/2034
501773-CA-1	LB Coml 98-C4-A1B				1FE	1,460,164	102.85	1,337,024	1,300,000	1,456,423		(2,111)			6.210	5.517	MON	6,728	80,737	03/08/2004	10/15/2035
4199999	Subtotal - Defined Multi-Class Residential Mortgage-Backed Securities					3,640,667	X X X	3,487,546	3,487,104	3,636,417		(2,643)			X X X	X X X	X X X	27,715	187,478	X X X	X X X
07262N-AC-1	Bay View Auto Tr				1FE	1,499,842	99.86	1,497,960	1,500,000	1,501,269		1,426			4.990	5.085	MON	1,248	3,887	11/29/2005	11/25/2010
35242R-BB-9	Franklin Auto 03-2-A4				1FE	1,797,609	98.31	1,769,634	1,800,000	1,798,019		302			3.130	3.196	MON	2,504	56,340	08/19/2004	11/15/2011
68619A-AU-1	Origen Mfd 04-A-A2				1FE	1,199,866	98.04	1,176,516	1,200,000	1,201,768		(122)			3.380	3.417	MON	1,803	40,560	01/22/2004	08/15/2017
75970N-BD-8	Renaissance Mtg Accep Corp 2005				1FE	1,249,975	98.50	1,231,288	1,250,000	1,249,990		15			4.770	4.876	MON	994	15,044	09/09/2005	10/25/2035
760985-M4-0	Res Asst 04-RS1-AI3				1FE	477,032	99.58	475,046	477,040	477,029		(6)			3.411	3.465	MON	271	16,271	01/15/2004	06/25/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

[illegible]

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

[illegible]

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
172967-10-1	Citigroup Inc			15,720,000	762,892	48.530	762,892	739,663		26,585		10,873		10,873		L	08/16/2005
929903-10-2	Wachovia Corp 2nd New			6,955,000	367,641	52.860	367,641	316,315		13,635		2,035		2,035		L	08/16/2005
6799999	Subtotal - Common Stock - Banks, Trusts, and Insurance Companies				1,130,533	X X X	1,130,533	1,055,978		40,220		12,908		12,908		X X X	X X X
002824-10-0	Abbott Labs			2,945,000	116,121	39.430	116,121	122,362		3,131		(21,232)		(21,232)		L	08/16/2005
G0070K-10-3	Ace Ltd			2,045,000	109,285	53.440	109,285	107,647	470			1,638		1,638		U	11/04/2005
00817Y-10-8	Aetna Inc.			1,995,000	188,148	94.310	188,148	166,322		80		21,826		21,826		L	09/07/2005
001055-10-2	Aflac Inc			2,400,000	111,408	46.420	111,408	84,517		1,056		15,792		15,792		L	11/10/2003
020002-10-1	Allstate Corp			2,950,000	159,507	54.070	159,507	159,265	944			242		242		L	11/04/2005
020039-10-3	Alltel Corp			3,540,000	223,374	63.100	223,374	195,486	1,363	5,324		15,202		15,202		L	08/16/2005
02209S-10-3	Altria Group Inc			2,655,000	198,382	74.720	198,382	197,093	2,124			1,288		1,288		L	10/05/2005
03060R-10-1	Americredit Corp			4,380,000	112,259	25.630	112,259	110,163				2,096		2,096		L	09/07/2005
031162-10-0	Amgen Inc			3,960,000	312,286	78.860	312,286	287,242				25,044		25,044		L	11/22/2005
039380-10-0	Arch Coal Inc			1,260,000	100,170	79.500	100,170	43,812		403		55,390		55,390		L	09/17/2004
046353-10-8	Astrazeneca Plc			3,600,000	174,960	48.600	174,960	174,427				533		533		L	12/08/2005
00206R-10-2	AT&T			9,070,000	222,124	24.490	222,124	232,403		9,243		(5,606)		(5,606)		L	09/14/2005
052769-10-6	Autodesk Inc.			4,810,000	206,493	42.930	206,493	170,604		33		35,889		35,889		L	09/14/2005
053499-10-9	Avaya Inc			11,370,000	121,318	10.670	121,318	142,335				(44,125)		(44,125)		L	09/14/2005
055482-10-3	B J Services Co.			4,470,000	163,915	36.670	163,915	106,369	224	576		59,387		59,387		L	08/16/2005
071707-10-3	Bausch & Lomb			1,415,000	96,079	67.900	96,079	97,423	184	726		4,465		4,465		L	08/16/2005
079860-10-2	Bell South Corp			7,610,000	206,231	27.100	206,231	201,421		8,432		(5,172)		(5,172)		L	08/16/2005
097023-10-5	Boeing Co			1,670,000	117,301	70.240	117,301	104,915		833		12,386		12,386		L	08/16/2005
12189T-10-4	Burlington Northn Santa Fe CP			1,715,000	121,456	70.820	121,456	105,515	343			15,942		15,942		L	11/29/2005
143658-30-0	Carnival Corp			4,420,000	236,337	53.470	236,337	223,695		2,283		12,642		12,642		L	09/07/2005
166764-10-0	Chevron Corp			6,120,000	347,432	56.770	347,432	382,064		5,508		(34,632)		(34,632)		L	08/16/2005
170388-10-2	Choicepoint Inc.			2,675,000	119,064	44.510	119,064	104,513				14,551		14,551		L	08/16/2005
125509-10-9	Cigna Corp			2,230,000	249,091	111.700	249,091	236,693	56	74		12,398		12,398		L	11/04/2005
17275R-10-2	Cisco Systems			13,850,000	237,112	17.120	237,112	256,371				(30,110)		(30,110)		L	08/16/2005
125581-10-8	Cit Group Inc.			5,000,000	258,900	51.780	258,900	217,927		1,624		40,973		40,973		L	09/14/2005
191216-10-0	Coca Cola Co			9,255,000	373,069	40.310	373,069	440,885		8,834		(13,436)		(13,436)		L	11/22/2005
194162-10-3	Colgate Palmolive Co			6,235,000	341,990	54.850	341,990	326,306		5,982		21,465		21,465		L	09/14/2005
197199-81-3	Columbia Acorn International			71,738,809	2,398,946	33.440	2,398,946	2,194,200		37,235		204,746		204,746		A	08/16/2005
197199-85-4	Columbia Acorn Select Fund			88,408,644	2,013,065	22.770	2,013,065	1,800,000				213,065		213,065		A	06/01/2005
19765H-63-6	Columbia Marsico International			201,429,282	2,715,267	13.480	2,715,267	2,310,000		26,609		396,668		396,668		U	08/16/2005
19765J-83-0	Columbia Mid Cap Value Fund			91,603,053	1,279,695	13.970	1,279,695	1,200,000		7,768		79,695		79,695		U	06/01/2005
19764W-58-4	Columbia Small Cap Fd CL Z			95,165,380	1,758,656	18.480	1,758,656	1,573,019				(14,029)		(14,029)		L	06/01/2005
20825C-10-4	Conocophillips			5,050,000	293,809	58.180	293,809	182,013		5,850		71,954		71,954		L	08/16/2005
208464-88-3	Conseco Inc			4,890,000	113,301	23.170	113,301	113,432				(131)		(131)		L	12/16/2005
216640-10-2	Cooper Camera Corp			3,620,000	149,868	41.400	149,868	103,507				46,361		46,361		L	08/16/2005
228368-10-6	Crown Hldgs Inc.			6,055,000	118,254	19.530	118,254	112,839				5,415		5,415		L	11/22/2005
229899-10-9	Cullen Frost Bankers Inc.			2,250,000	120,780	53.680	120,780	105,603		2,601		15,177		15,177		L	08/16/2005

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 6, the total \$ value (included in Column 8) of all such issues \$ 4,668,898.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
24702R-10-1	Dell Inc			3,705,000	110,965	29.950	110,965	150,647				(39,875)		(39,875)		L	08/16/2005
25243Q-20-5	Diageo Plc Sponsored Adr New			2,855,000	166,447	58.300	166,447	165,263		5,808		(284)		(284)		L	08/16/2005
257867-10-1	Donnelley RR & Sons Co.			2,925,000	100,064	34.210	100,064	107,218		1,145		(7,154)		(7,154)		L	09/14/2005
260543-10-3	Dow Chem Co			3,660,000	160,381	43.820	160,381	167,530	1,226			(7,149)		(7,149)		L	11/22/2005
277432-10-0	Eastman Chem Co.			2,415,000	124,590	51.590	124,590	135,602	1,063	662		(11,012)		(11,012)		L	11/22/2005
278058-10-2	Eaton Corp			3,260,000	218,713	67.090	218,713	199,714		1,809		19,000		19,000		L	09/14/2005
281760-10-8	Edwards A G Inc.			2,460,000	115,276	46.860	115,276	108,489	492	1,170		6,786		6,786		L	08/16/2005
285512-10-9	Electronic Arts			905,000	47,341	52.310	47,341	54,105				(6,764)		(6,764)		L	11/04/2005
294429-10-5	Equifax Inc.			1,490,000	56,650	38.020	56,650	54,525		119		2,125		2,125		L	08/16/2005
30161N-10-1	Exelon Corp.			4,650,000	247,101	53.140	247,101	210,793		5,662		36,308		36,308		L	08/16/2005
30231G-10-2	Exxon Mobil Corp			9,935,000	558,049	56.170	558,049	576,186		7,569		(24,306)		(24,306)		L	10/05/2005
313586-10-9	Federal National Mortgage Assn			4,605,000	224,770	48.810	224,770	266,718		2,909		(41,948)		(41,948)		L	11/15/2005
31410H-10-1	Federated Dept Store Inc.			3,205,000	212,588	66.330	212,588	222,443	801	596		(9,855)		(9,855)		L	09/14/2005
302571-10-4	FPL Group Inc			4,150,000	172,474	41.560	172,474	176,985				(4,511)		(4,511)		L	11/22/2005
37733W-10-5	Galaxo Smithkline Sponsored PLC Ad			2,250,000	113,580	50.480	113,580	89,978	799	3,478		6,935		6,935		L	08/16/2005
369604-10-3	General Electric			22,395,000	784,945	35.050	784,945	809,630	5,599	14,161		(27,980)		(27,980)		L	11/29/2005
37247D-10-6	Genworth Financial Inc. Cl A			4,255,000	147,138	34.580	147,138	127,063		714		20,075		20,075		L	08/16/2005
38259P-50-8	Google Inc			225,000	93,344	414.860	93,344	85,583				7,760		7,760		L	11/02/2005
400518-10-6	Gtech Hldgs Corp.			1,810,000	57,449	31.740	57,449	54,672		154		2,778		2,778		L	08/16/2005
416515-10-4	Hartford Finl Svcs Group Inc			3,825,000	328,529	85.890	328,529	288,795	1,148	1,827		36,961		36,961		L	08/16/2005
404119-10-9	HCA Inc.			5,455,000	275,478	50.500	275,478	276,850		1,748		(1,373)		(1,373)		L	09/07/2005
428236-10-3	Hewlett Packard Co.			8,945,000	256,095	28.630	256,095	223,573	716	571		32,522		32,522		L	09/14/2005
437076-10-2	Home Depot Inc			7,000,000	283,360	40.480	283,360	211,265		2,780		(15,653)		(15,653)		L	08/16/2005
452308-10-9	Illinois Tool Works Inc			1,670,000	146,943	87.990	146,943	152,687	551	1,472		(5,744)		(5,744)		L	08/16/2005
G4776G-10-1	Ingersoll-Rand Co Cl A			5,625,000	227,081	40.370	227,081	219,270		2,634		7,811		7,811		U	09/14/2005
458140-10-0	Intel Corp			4,375,000	109,200	24.960	109,200	112,715		906		(3,515)		(3,515)		L	08/16/2005
459200-10-1	International Business Machs			4,470,000	367,434	82.200	367,434	350,928		1,488		16,506		16,506		L	11/22/2005
708160-10-6	J.C. Penney Co Inc (Holding Co)			3,715,000	206,554	55.600	206,554	199,054				7,500		7,500		L	12/08/2005
478160-10-4	Johnson & Johnson			8,020,000	482,002	60.100	482,002	455,516		8,387		(33,900)		(33,900)		L	12/08/2005
482480-10-0	Kla-Tencor Corp			2,075,000	102,360	49.330	102,360	113,588		506		2,101		2,101		L	09/14/2005
50540R-40-9	Laboratory Corp Amer Hldgs			430,000	23,156	53.850	23,156	20,941				2,215		2,215		L	09/14/2005
5054R4-09-6	Laboratory Corp Amer Hldgs			1,050,000	56,543	53.850	56,543	53,773				2,769		2,769		L	07/26/2005
512807-10-8	Lam Research Corp			4,630,000	165,198	35.680	165,198	171,075				(5,877)		(5,877)		L	12/16/2005
524908-10-0	Lehman Bros Hldgs Inc			1,960,000	251,213	128.170	251,213	213,475		594		37,738		37,738		L	09/14/2005
532791-10-0	Lincare Hldgs Inc.			1,970,000	82,563	41.910	82,563	79,315				3,248		3,248		L	09/14/2005
541419-10-7	Logitech International Sa			2,880,000	134,698	46.770	134,698	112,282				22,416		22,416		L	09/15/2005
548661-10-7	Lowes Cos Inc.			3,230,000	215,312	66.660	215,312	213,724		194		1,588		1,588		L	09/14/2005
580135-10-1	McDonald's Corp			9,070,000	305,840	33.720	305,840	300,341		5,511		7,368		7,368		L	11/15/2005
580645-10-9	McGraw Hill Companies Inc			2,260,000	116,684	51.630	116,684	87,408		1,500		13,136		13,136		L	08/16/2005
552715-10-4	Memc Electr Matls Inc.			8,890,000	197,091	22.170	197,091	149,021				48,070		48,070		L	09/07/2005
589331-10-7	Merck & Co			4,515,000	143,622	31.810	143,622	140,847	1,716	7,556		(1,328)		(1,328)		L	08/16/2005
594918-10-4	Microsoft Corp			15,140,000	395,911	26.150	395,911	377,647		3,723		17,185		17,185		L	08/16/2005

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
611742-10-7	Monster Monster Worldwide Inc			1,365.000	55,719	40.820	55,719	56,065				(345)		(345)		L	12/07/2005
626717-10-2	Murphy Oil Corp			3,545.000	191,395	53.990	191,395	154,171		399		37,224		37,224		L	10/18/2005
62886E-10-8	NCR Corp.			2,960.000	100,462	33.940	100,462	100,968				(506)		(506)		L	08/16/2005
65248E-10-4	News Corp. Cl A			11,605.000	180,458	15.550	180,458	198,772		1,384		(18,314)		(18,314)		L	08/16/2005
654106-10-3	Nike Inc.			2,795.000	242,578	86.790	242,578	224,483	866	220		18,095		18,095		L	09/14/2005
654902-20-4	Nokia Corp Adr Series A			9,850.000	180,255	18.300	180,255	157,378				22,877		22,877		L	09/14/2005
665859-10-4	Northern Tr Corp			2,135.000	110,636	51.820	110,636	107,319	491			3,317		3,317		L	09/07/2005
713448-10-8	Pepsico			6,574.000	388,392	59.080	388,392	334,701	1,886	6,474		44,892		44,892		L	08/16/2005
717081-10-3	Pfizer Inc			16,860.000	393,175	23.320	393,175	489,729		9,657		(55,330)		(55,330)		L	09/14/2005
69331C-10-8	Pg & E Corp			6,530.000	242,394	37.120	242,394	195,427	2,155	5,820		24,724		24,724		L	08/16/2005
69344M-10-1	PMI Group Inc.			2,675.000	109,862	41.070	109,862	108,571	140	140		1,292		1,292		L	08/16/2005
693475-10-5	PNC Finl Svcs Group Inc			3,565.000	220,424	61.830	220,424	207,035		1,213		13,389		13,389		L	11/04/2005
742718-10-9	Procter & Gamble Co.			3,450.000	199,686	57.880	199,686	204,221				(4,535)		(4,535)		L	12/16/2005
74369L-10-3	Protein Design Labs Inc.			1,945.000	55,277	28.420	55,277	53,275				2,002		2,002		L	10/18/2005
747525-10-3	QualComm Inc			3,645.000	157,027	43.080	157,027	167,596	328			(10,569)		(10,569)		L	11/29/2005
767204-10-0	Rio Tinto Plc Adr			805.000	147,146	182.790	147,146	82,759		2,655		50,902		50,902		L	08/16/2005
783764-10-3	Ryland Group Inc.			1,475.000	106,392	72.130	106,392	101,915		263		4,477		4,477		L	08/16/2005
786429-10-0	Safeco Corp			1,965.000	111,023	56.500	111,023	104,243		571		6,780		6,780		L	09/14/2005
803054-20-4	SAP Aktiengesellschaft			3,715.000	167,435	45.070	167,435	160,082				7,353		7,353		U	09/07/2005
803111-10-3	Sara Lee Corp			5,680.000	107,352	18.900	107,352	110,233	1,122	1,122		(2,881)		(2,881)		L	08/16/2005
806857-10-8	Schlumberger Ltd			2,430.000	236,075	97.150	236,075	168,151	510	1,013		67,924		67,924		L	08/16/2005
816851-10-9	Sempra Energy			2,895.000	129,812	44.840	129,812	104,962	840	3,180		23,222		23,222		L	08/16/2005
855030-10-2	Staples Inc			5,060.000	114,913	22.710	114,913	88,483		824		1,267		1,267		L	08/16/2005
874039-10-0	Taiwan Semiconductor Spon Adr			18,825.000	186,556	9.910	186,556	158,198		5,342		40,158		40,158		L	08/16/2005
881624-20-9	Teva Pharmaceutical Industries Adr									168						L	07/09/2003
911312-10-6	United Parcel Services CLB			2,930.000	220,190	75.150	220,190	214,198	967	3,729		(29,453)		(29,453)		L	08/16/2005
913017-10-9	United Technologies Corp			5,160.000	288,496	55.910	288,496	196,280		4,519		21,851		21,851		L	08/16/2005
91529Y-10-6	Unumprovident Corp			9,325.000	212,144	22.750	212,144	166,595		2,360		41,496		41,496		L	08/18/2005
902973-30-4	US Bancorp Del			7,220.000	215,806	29.890	215,806	203,209	2,383	7,655		(8,884)		(8,884)		L	08/16/2005
92532F-10-0	Vertex Pharmaceuticals Inc.			3,265.000	90,343	27.670	90,343	55,060				35,283		35,283		L	07/26/2005
925524-30-8	Viacom Inc CL B			3,315.000	108,069	32.600	108,069	110,251				(2,182)		(2,182)		L	11/22/2005
929160-10-9	Vulcan Materials Co			2,340.000	158,535	67.750	158,535	131,854		2,417		26,681		26,681		L	08/16/2005
931142-10-3	Wal-Mart Stores Inc			4,020.000	188,136	46.800	188,136	193,924	603	777		(2,086)		(2,086)		L	10/12/2005
94106L-10-9	Waste Management Inc Del			7,450.000	226,108	30.350	226,108	210,995		2,602		15,112		15,112		L	09/14/2005
949746-10-1	Wells Fargo & Co			3,645.000	229,015	62.830	229,015	196,228		7,677		2,581		2,581		L	08/16/2005
G98255-10-5	XL Cap Ltd CL A			2,525.000	170,135	67.380	170,135	173,235		1,230		(4,133)		(4,133)		U	12/08/2005
989701-10-7	Zions Bancorp			1,730.000	130,719	75.560	130,719	115,108		2,464		15,610		15,610		L	08/16/2005
6899999	Subtotal - Industrial and Miscellaneous				31,142,325	X X X	31,142,325	28,785,296	32,110	297,433		1,735,721		1,735,721		X X X	X X X
000000-00-0	Castle Hill Insurance Company			5,000.000	5,197,920	1,039.584	5,197,920	5,000,000				115,671		115,671		A	11/01/2003
05568#-10-9	BMIC Service Corp			100.000				15,000								A	07/27/1997

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 6, the total \$ value (included in Column 8) of all such issues \$ 4,668,898

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31331S-ND-1	Fed Farm Cr Bks		01/25/2005	Bear Stearns Securities		997,969	1,000,000.00	
31331S-PG-2	Fed Farm Cr Bks		02/04/2005	UBS Financial Services		1,000,000	1,000,000.00	
3133X8-EW-8	Fed Home Ln Bkls		03/04/2005	VARIOUS		1,544,000	1,500,000.00	22,993
3133MS-K4-1	Fed Home Ln Bks		01/04/2005	Mellon Bank/Mellon Finl M		503,115	500,000.00	10,208
3133X8-L3-4	Fed Home Ln Bks		04/08/2005	RW Pressprich C/T M Stanl		507,960	500,000.00	2,384
3133XB-K3-8	Fed Home Ln Bks		04/06/2005	A.G. Edwards & Sons		1,000,000	1,000,000.00	
3133XB-NN-1	Fed Home Ln Bks		04/13/2005	A.G. Edwards & Sons		1,000,000	1,000,000.00	
31331S-VM-2	Federal Farm Cr Bks		05/03/2005	Merrill Lynch Pierce Fe		1,001,830	1,000,000.00	1,219
3133XB-MT-9	Federal Home Ln Bks		07/28/2005	RW Pressprich C/T M Stanl		1,010,570	1,000,000.00	9,764
3133XB-PD-1	Federal Home Ln Bks		04/26/2005	A.G. Edwards & Sons		999,219	1,000,000.00	
3133XC-DJ-9	Federal Home Ln Bks		07/01/2005	Citigroup Global Markets		1,900,000	1,900,000.00	
3133XD-BV-2	Federal Home Ln bks		09/16/2005	Morgan Keegan & Co.		1,300,000	1,300,000.00	
3128X4-AR-2	Federal Home Ln Mtg Corp.		04/26/2005	A.G. Edwards & Sons		500,000	500,000.00	
3136F6-Y2-9	Federal Natl Mtg Assn		08/26/2005	Deutsche Bank Securities		1,000,313	1,000,000.00	23,489
912810-FJ-2	US Treas Bonds		12/28/2005	Morgan Keegan & Co.		3,673,594	3,000,000.00	67,908
912810-FP-8	US Treas Bonds		12/23/2005	VARIOUS		13,973,477	12,350,000.00	179,613
912828-DR-8	US Treas Note		05/18/2005	LBI - Lehman Gov't Securi		454,236	450,000.00	1,672
912828-DV-9	US Treas Note		11/29/2005	VARIOUS		4,450,861	4,500,000.00	16,012
912827-6J-6	US Treas Notes		02/16/2005	Morgan Stanley & Co.		876,125	800,000.00	890
912828-CJ-7	US Treas Notes		02/09/2005	VARIOUS		2,607,539	2,480,000.00	26,516
912833-LV-0	US Treas Sec Stripped		12/23/2005	VARIOUS		2,127,034	5,300,000.00	
0399999	Subtotal - Bonds - U.S. Governments				X X X	42,427,842	43,080,000.00	362,668
445545-AC-0	Hungary	F	01/27/2005	Morgan Stanley & Co.		996,690	1,000,000.00	
1099999	Subtotal - Bonds - All Other Governments				X X X	996,690	1,000,000.00	
225470-AS-2	Credit Suisse First Boston Mtg		10/26/2005	Credit Suisse FirstBoston		1,220,146	1,250,000.00	1,417
31394F-KF-1	Federal Natl Mtg Assn		08/24/2005	Chase/Greenwich Cap		2,133,301	2,125,000.00	9,415
31402V-ZS-2	FNMA Pool # 739753		05/06/2005	Merrill Lynch Pierce Fe		2,001,844	1,987,558.47	4,417
31371M-J4-0	FNMA Pool #255983		11/01/2005	Bony/Countrywide Sec Corp		1,088,615	1,090,489.38	2,423
31404B-SY-9	FNMA Pool #763835		01/10/2005	Nomura Securities Int'l		1,633,522	1,646,125.22	686
36228C-VT-7	GS Mtg Secs Corp II		06/09/2005	Goldman Sachs & Co.		1,009,932	1,000,000.00	2,910
46625Y-NB-5	JP Morgan Chase Coml Mtg Secs		06/10/2005	Chase Securities		1,507,424	1,500,000.00	4,110
92922F-G4-4	WA Mutual 05-AR4-A3		03/22/2005	Chase/Greenwich Cap		1,600,000	1,600,000.00	4,687
3199999	Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	12,194,784	12,199,173.07	30,065
008190-AG-5	Affiliated Computer Svcs Inc.		06/01/2005	Chase Securities		999,660	1,000,000.00	
02635P-RT-2	American Gen Fin Corp		07/22/2005	FTN Financial Securities		1,025,220	1,000,000.00	17,319
07262N-AC-1	Bay View Auto Tr		11/29/2005	Chase Securities		1,499,842	1,500,000.00	
097014-AG-9	Boeing Cap Corp		03/30/2005	Barclays Capital Inc		1,894,025	1,750,000.00	15,483
152312-AQ-7	Centex Corp		11/29/2005	Chase Securities		942,640	1,000,000.00	25,667
125581-AR-9	CIT Group		01/25/2005	Deutsche Bank Alex Brown		994,410	1,000,000.00	
189054-AM-1	Clorox Co		12/06/2005	Chase Securities		1,137,694	1,175,000.00	19,740
19416Q-DG-2	Colgate-Palmolive Co		05/11/2005	Deutsche Bank Securities		1,000,000	1,000,000.00	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126650-AV-2	CVS Corp.		07/22/2005	Credit Suisse FirstBoston		2,004,120	2,000,000.00	35,750
291011-AU-8	Emerson Elec Co.		08/17/2005	Chase Securities		694,708	700,000.00	
30161N-AD-3	Exelon Corp		06/06/2005	Citigroup Global Markets		998,580	1,000,000.00	
368710-AG-4	Genentech Inc.		07/13/2005	Goldman Sachs & Co.		1,773,882	1,775,000.00	
428236-AG-8	Hewlett packard Co Dtd 6/26/2002		06/07/2005	Jefferies & Co		1,441,687	1,300,000.00	37,321
44841S-AA-7	Hutchison Whampoa Intl Ltd 144 A		05/27/2005	Credit Suisse FirstBoston		1,029,220	1,000,000.00	1,211
456866-AS-1	Ingersoll Rand		05/27/2005	UBS Securities		1,497,765	1,500,000.00	990
49306C-AH-4	Key Bank NA		03/10/2005	Lehman Brothers		1,311,838	1,250,000.00	14,903
500255-AF-1	Kohls Corp Dtd		08/16/2005	Barclays Capital Inc		1,226,980	1,000,000.00	15,708
59156R-AJ-7	Metlife Inc Dtd		08/16/2005	Goldman Sachs & Co.		1,118,950	1,000,000.00	11,333
652482-BK-5	New America Inc		12/20/2005	Citigroup Global Markets		998,300	1,000,000.00	
758202-AD-7	Reed Elsevier Cap Inc.		06/07/2005	Citigroup Global Markets		998,640	1,000,000.00	
75970N-BD-8	Renaissance Mtg Accep Corp 2005		09/09/2005	Citigroup Global Markets		1,249,975	1,250,000.00	4,680
76113B-AF-6	Residential Cap Corp		06/21/2005	Bear Stearns & Co		548,383	550,000.00	
786514-BA-6	Safeway Inc.		03/10/2005	Citigroup Global Markets		850,560	750,000.00	6,646
78442F-CJ-5	SLM Corp		03/30/2005	Barclays Capital Inc		1,767,588	1,750,000.00	36,319
852060-AS-1	Sprint Cap Corp		03/30/2005	UBS Securities		1,166,360	1,000,000.00	4,420
792860-AH-1	St Paul Travelers Cos Inc.		11/22/2005	Chase Securities		465,000	465,000.00	
85744N-AA-9	State Str Bk & Tr Co		12/06/2005	Morgan Keegan & Co.		3,016,560	3,000,000.00	442
92976G-AD-3	Wachovia Bank		03/30/2005	Wachovia Capital Mkts LLC		1,697,640	1,750,000.00	15,167
93933W-AC-0	Washington Mutual		07/22/2005	Goldman Sachs & Co.		752,220	750,000.00	1,281
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	36,102,447	35,215,000.00	264,380
6099997	Subtotal - Bonds - Part 3				X X X	91,721,763	91,494,173.07	657,113
6099998	Summary Item from Part 5 for Bonds				X X X	21,425,947	31,350,000.00	165,987
6099999	Total - Bonds				X X X	113,147,710	122,844,173.07	823,100
05518T-20-9	Bac Cap Tr Viii		08/17/2005	Morgan Keegan & Co.	20,000.000	500,000		
38144X-50-0	Goldman Sachs Group Inc.		10/21/2005	A.G. Edwards & Sons	40,000.000	1,000,000		
40429C-60-7	HSBC Fin Corp		06/15/2005	A.G. Edwards & Sons	12,000.000	300,000		
481228-20-3	JPMorgan Chase Cap XVI		05/19/2005	A.G. Edwards & Sons	20,000.000	500,000		
59021V-83-9	Merrill Lynch & Co		11/09/2005	A.G. Edwards & Sons	20,000.000	500,000		
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,800,000	X X X	
6599997	Subtotal - Preferred Stocks - Part 3				X X X	2,800,000	X X X	
6599999	Total - Preferred Stocks				X X X	2,800,000	X X X	
172967-10-1	Citigroup Inc		08/16/2005	VARIOUS	2,925.000	135,555		
929903-10-2	Wachovia Corp 2nd New		08/16/2005	Universal Network Exchang	100.000	5,033		
6799999	Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				X X X	140,588	X X X	
002824-10-0	Abbott Labs		08/16/2005	Investment Technology Gro	80.000	3,702		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G0070K-10-3	Ace Ltd		11/04/2005	Credit Suisse FirstBoston	2,045.000	107,647		
00817Y-10-8	Aetna Inc.		09/07/2005	Miletus Trading LLC	1,995.000	166,322		
020002-10-1	Allstate Corp		11/04/2005	VARIOUS	2,950.000	159,265		
020039-10-3	Alltell Corp		08/16/2005	Investment Technology Gro	50.000	3,100		
02209S-10-3	Altria Group Inc		10/05/2005	Cantor Fitzgerald & Co.	4,085.000	303,249		
03060R-10-1	Americredit Corp		09/07/2005	Miletus Trading LLC	4,380.000	110,163		
031162-10-0	Amgen Inc		11/22/2005	VARIOUS	4,685.000	333,523		
046353-10-8	Astrazeneca Plc		12/08/2005	VARIOUS	3,600.000	174,427		
00206R-10-2	AT&T		09/14/2005	VARIOUS	2,875.000	68,085		
052769-10-6	Autodesk Inc.		09/14/2005	VARIOUS	6,370.000	216,469		
053499-10-9	Avaya Inc		09/14/2005	VARIOUS	4,350.000	44,699		
055482-10-3	B J Services Co.		08/16/2005	Investment Technology Gro	35.000	2,140		
071707-10-3	Bausch & Lomb		08/16/2005	Bernstein Sanford & Co	25.000	2,015		
079860-10-2	Bell South Corp		08/16/2005	Universal Network Exchang	110.000	2,978		
097023-10-5	Boeing Co		08/16/2005	VARIOUS	1,670.000	104,915		
12189T-10-4	Burlington Northn Santa Fe CP		11/29/2005	VARIOUS	1,715.000	105,515		
143658-30-0	Carnival Corp		09/07/2005	VARIOUS	4,670.000	236,564		
166764-10-0	Chevron Corp		08/16/2005	VARIOUS	6,120.000	382,064		
170388-10-2	Choicepoint Inc.		08/16/2005	VARIOUS	2,890.000	112,901		
125509-10-9	Cigna Corp		11/04/2005	VARIOUS	2,320.000	245,444		
17275R-10-2	Cisco Systems		08/16/2005	Universal Network Exchang	245.000	4,373		
125581-10-8	Cit Group Inc.		09/14/2005	VARIOUS	5,195.000	225,984		
191216-10-0	Coca Cola Co		11/22/2005	Bernstein Sanford & Co	1,860.000	78,577		
194162-10-3	Colgate Palmolive Co		09/14/2005	VARIOUS	1,145.000	60,120		
197199-81-3	Columbia Acorn International		08/16/2005	VARIOUS	71,738.809	2,194,200		
197199-85-4	Columbia Acorn Select Fund		06/01/2005	Proprietary-Fund Accounti	88,408.644	1,800,000		
19765H-63-6	Columbia Marsico International		08/16/2005	VARIOUS	158,437.021	1,810,000		
19765J-83-0	Columbia Mid Cap Value Fund		06/01/2005	Proprietary-Fund Accounti	91,603.053	1,200,000		
19764W-58-4	Columbia Small Cap Fd CL Z		06/01/2005	Proprietary-Fund Accounti	27,397.260	500,000		
20825C-10-4	Conocophillips		08/16/2005	Investment Technology Gro	125.000	8,036		
208464-88-3	Conseco Inc		12/16/2005	VARIOUS	4,890.000	113,432		
216640-10-2	Cooper Camera Corp		08/16/2005	VARIOUS	1,970.000	112,618		
228368-10-6	Crown Hldgs Inc.		11/22/2005	Instinet c/t Newbridge	6,055.000	112,839		
229899-10-9	Cullen Frost Bankers Inc.		08/16/2005	VARIOUS	2,420.000	113,576		
24702R-10-1	Dell Inc		08/16/2005	VARIOUS	3,050.000	123,238		
25243Q-20-5	Diageo Plc Sponsored Adr New		08/16/2005	VARIOUS	885.000	52,707		
257867-10-1	Donnelley RR & Sons Co.		09/14/2005	VARIOUS	2,925.000	107,218		
260543-10-3	Dow Chem Co		11/22/2005	Instinet c/t Newbridge	3,660.000	167,530		
277432-10-0	Eastman Chem Co.		11/22/2005	VARIOUS	2,415.000	135,602		
278058-10-2	Eaton Corp		09/14/2005	VARIOUS	3,260.000	199,714		
281760-10-8	Edwards A G Inc.		08/16/2005	VARIOUS	2,625.000	115,765		
285512-10-9	Electronic Arts		11/04/2005	Credit Suisse FirstBoston	905.000	54,105		
294429-10-5	Equifax Inc.		08/16/2005	VARIOUS	1,490.000	54,525		
30161N-10-1	Exelon Corp.		08/16/2005	VARIOUS	4,995.000	226,401		
30231G-10-2	Exxon Mobil Corp		10/05/2005	VARIOUS	9,125.000	540,835		
313586-10-9	Federal National Mortgage Assn		11/15/2005	VARIOUS	4,740.000	275,864		
31410H-10-1	Federated Dept Store Inc.		09/14/2005	VARIOUS	3,730.000	256,382		
302571-10-4	FPL Group Inc		11/22/2005	Instinet c/t Newbridge	4,150.000	176,985		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37733W-10-5	Galaxo Smithkline Sponsored PLC Ad		08/16/2005	Investment Technology Gro	35.000	1,677		
369604-10-3	General Electric		11/29/2005	VARIOUS	8,760.000	315,248		
37247D-10-6	Genworth Financial Inc. Cl A		08/16/2005	VARIOUS	7,165.000	210,793		
38259P-50-8	Google Inc		11/02/2005	Investment Technology Gro	225.000	85,583		
400518-10-6	Gtech Hldgs Corp.		08/16/2005	VARIOUS	1,810.000	54,672		
416515-10-4	Hartford Finl Svcs Group Inc		08/16/2005	VARIOUS	3,000.000	234,387		
404119-10-9	HCA Inc.		09/07/2005	VARIOUS	5,770.000	292,098		
428236-10-3	Hewlett Packard Co.		09/14/2005	VARIOUS	8,945.000	223,573		
437076-10-2	Home Depot Inc		08/16/2005	Bernstein Sanford & Co	100.000	4,107		
452308-10-9	Illinois Tool Works Inc		08/16/2005	VARIOUS	1,815.000	165,955		
G4776G-10-1	Ingersoll-Rand Co Cl A		09/14/2005	VARIOUS	3,600.000	233,063		
458140-10-0	Intel Corp		08/16/2005	VARIOUS	10,255.000	246,178		
459200-10-1	International Business Machs		11/22/2005	VARIOUS	4,470.000	350,928		
708160-10-6	J.C. Penney Co Inc (Holding Co)		12/08/2005	VARIOUS	3,715.000	199,054		
478160-10-4	Johnson & Johnson		12/08/2005	VARIOUS	4,100.000	267,295		
482480-10-0	Kla-Tencor Corp		09/14/2005	VARIOUS	1,005.000	50,419		
50540R-40-9	Laboratory Corp Amer Hldgs		09/14/2005	Lehman Brothers	430.000	20,941		
5054R4-09-6	Laboratory Corp Amer Hldgs		07/26/2005	Deutsche Bank Securities	1,050.000	53,773		
512807-10-8	Lam Research Corp		12/16/2005	Instinet c/t Newbridge	4,630.000	171,075		
524908-10-0	Lehman Bros Hldgs Inc		09/14/2005	VARIOUS	1,960.000	213,475		
532791-10-0	Lincare Hldgs Inc.		09/14/2005	VARIOUS	1,970.000	79,315		
541419-10-7	Logitech International Sa		09/15/2005	Lehman Brothers	2,880.000	112,282		
548661-10-7	Lowes Cos Inc.		09/14/2005	VARIOUS	3,230.000	213,724		
580135-10-1	McDonald's Corp		11/15/2005	VARIOUS	6,050.000	201,651		
580645-10-9	McGraw Hill Companies Inc		08/16/2005	Universal Network Exchang	60.000	2,854		
552715-10-4	Memc Electr Matls Inc.		09/07/2005	VARIOUS	11,390.000	189,358		
589331-10-7	Merck & Co		08/16/2005	Investment Technology Gro	100.000	3,052		
594918-10-4	Microsoft Corp		08/16/2005	VARIOUS	13,425.000	332,902		
611742-10-7	Monster Monster Worldwide Inc		12/07/2005	Merrill Lynch Fixed Inc.	1,365.000	56,065		
626717-10-2	Murphy Oil Corp		10/18/2005	Miller Tabak & Company L	3,545.000	154,171		
62886E-10-8	NCR Corp.		08/16/2005	VARIOUS	3,210.000	109,490		
65248E-10-4	News Corp. Cl A		08/16/2005	VARIOUS	12,570.000	215,302		
654106-10-3	Nike Inc.		09/14/2005	VARIOUS	3,465.000	280,969		
654902-20-4	Nokia Corp Adr Series A		09/14/2005	VARIOUS	9,850.000	157,378		
665859-10-4	Northern Tr Corp		09/07/2005	Miletus Trading LLC	2,135.000	107,319		
713448-10-8	Pepsico		08/16/2005	Bernstein Sanford & Co	115.000	6,340		
717081-10-3	Pfizer Inc		09/14/2005	VARIOUS	7,940.000	208,647		
69331C-10-8	Pg & E Corp		08/16/2005	Investment Technology Gro	95.000	3,513		
69344M-10-1	PMI Group Inc.		08/16/2005	VARIOUS	2,675.000	108,571		
693475-10-5	PNC Finl Svcs Group Inc		11/04/2005	VARIOUS	3,565.000	207,035		
742718-10-9	Procter & Gamble Co.		12/16/2005	Credit Suisse FirstBoston	3,450.000	204,221		
74369L-10-3	Protein Design Labs Inc.		10/18/2005	Bear Stearns & Co	1,945.000	53,275		
747525-10-3	QualComm Inc		11/29/2005	Investment Technology Gro	3,645.000	167,596		
767204-10-0	Rio Tinto Plc Adr		08/16/2005	Bernstein Sanford & Co	10.000	1,472		
783764-10-3	Ryland Group Inc.		08/16/2005	VARIOUS	1,630.000	112,612		
786429-10-0	Safeco Corp		09/14/2005	VARIOUS	4,135.000	209,044		
803054-20-4	SAP Aktiengesellschaft		09/07/2005	VARIOUS	3,715.000	160,082		
803111-10-3	Sara Lee Corp		08/16/2005	VARIOUS	8,400.000	162,859		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133MB-PP-6	Fed Home Ln Bks		06/28/2005	CALLED @ 100.00000000		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				38,125	06/28/2010
3133MV-HK-2	Fed Home Ln Bks		06/03/2005	A.G. Edwards & Sons		1,755,413	1,770,000.00	1,761,977	1,762,628		2,549		2,549		1,765,177		(9,763)	(9,763)	32,081	03/15/2006
31331N-NJ-9	Federal Farm Credit Banks		03/24/2005	MATURITY		1,750,000	1,750,000.00	1,741,430	1,749,726		274		274		1,750,000				64,313	03/24/2005
3134A2-DT-2	FHLMC DEB		11/29/2005	Morgan Stanley & Co.		2,048,482	2,000,000.00	2,021,900	2,011,401		(2,952)		(2,952)		2,008,449		40,033	40,033	129,375	04/15/2008
3134A3-3L-8	FHLMC DEB		11/16/2005	LBI - Lehman Gov't Securi		1,238,302	1,140,000.00	1,143,226	1,142,018		(290)		(290)		1,141,727		96,575	96,575	93,543	03/15/2010
3134A4-CR-3	FHLMC Deb		01/12/2005	UBS Securities		54,669	55,000.00	54,669	54,676		5		5		54,680		(12)	(12)	22	12/15/2006
3134A4-RA-4	FHLMC Deb		09/15/2005	MATURITY		3,500,000	3,500,000.00	3,605,000	3,532,419		(32,419)		(32,419)		3,500,000				100,625	09/15/2005
31359M-EV-1	FNMA DEB		12/28/2005	A.G. Edwards & Sons		1,363,726	1,295,000.00	1,302,132	1,298,752		(746)		(746)		1,298,006		65,720	65,720	85,767	06/15/2009
31359M-EY-5	FNMA DEB		11/16/2005	LBI - Lehman Gov't Securi		1,133,618	1,065,000.00	1,060,346	1,062,420		421		421		1,062,841		70,777	70,777	82,708	09/15/2009
31359M-FG-3	FNMA DEB		11/16/2005	LBI - Lehman Gov't Securi		1,021,721	935,000.00	920,274	926,009		1,330		1,330		927,340		94,382	94,382	90,760	01/15/2010
36202D-C7-4	GNMA II #002794		10/20/2005	VARIOUS		122,814	121,714.99	126,755	126,713		(1,378)		(1,378)		125,335		(2,521)	(2,521)	5,609	08/20/2029
36201S-HW-2	GNMA Pool #591645		10/20/2005	VARIOUS		87,553	85,847.21	90,086	89,072		(1,083)		(1,083)		87,989		(436)	(436)	4,065	07/15/2032
36225B-W2-0	GNMA Pool #781565		10/20/2005	VARIOUS		503,672	496,265.57	520,691	516,183		(4,852)		(4,852)		511,331		(7,659)	(7,659)	21,631	02/15/2018
912828-CM-0	U S Treas Notes		12/22/2005	VARIOUS		1,851,889	1,865,000.00	1,869,932	1,869,443		(1,389)		(1,389)		1,868,053		(16,165)	(16,165)	41,117	06/30/2006
912810-EQ-7	US Treas Bonds		09/28/2005	Morgan Keegan & Co.		3,418,938	2,800,000.00	3,225,542	3,205,647		(7,797)		(7,797)		3,197,850		221,088	221,088	171,469	08/15/2023
912810-FG-8	US Treas Bonds		09/28/2005	LBI - Lehman Gov't Securi		104,084	95,000.00	99,639	99,621		(76)		(76)		99,545		4,540	4,540	5,597	02/15/2029
912810-FP-8	US Treas Bonds		12/29/2005	VARIOUS		4,332,698	3,905,000.00	4,344,127	4,344,023		(2,101)		(2,101)		4,341,922		(9,225)	(9,225)	101,774	02/15/2031
912827-5G-3	US Treas Notes		10/26/2005	A.G. Edwards & Sons		1,035,469	1,000,000.00	919,063	955,738		7,331		7,331		963,069		72,400	72,400	52,160	05/15/2009
912827-6J-6	US Treas Notes		02/09/2005	Goldman Sachs & Co.		467,815	425,000.00	459,614	456,901		(538)		(538)		456,363		11,453	11,453	11,953	08/15/2010
912827-T8-5	US Treas Notes		05/04/2005	Fidelity Cap Mrkts		1,501,406	1,500,000.00	1,548,984	1,502,935		(2,690)		(2,690)		1,500,246		1,160	1,160	46,057	05/15/2005
912827-V8-2	US Treas Notes		11/15/2005	MATURITY		360,000	360,000.00	373,219	362,015		(2,015)		(2,015)		360,000				21,150	11/15/2005
912828-AT-7	US Treas Notes		02/09/2005	Chemical Securities		1,510,995	1,530,000.00	1,513,150	1,515,883		457		457		1,516,341		(5,346)	(5,346)	22,451	02/15/2008
912828-BN-9	US Treas Notes		05/31/2005	VARIOUS		8,177,738	8,235,000.00	8,184,115	8,202,704		13,306		13,306		8,216,010		(38,272)	(38,272)	68,523	10/31/2005
912828-CR-9	US Treas Notes		06/01/2005	LBI - Lehman Gov't Securi		1,970,000	2,000,000.00	1,994,141	1,994,805		796		796		1,995,601		(25,601)	(25,601)	43,757	08/15/2007
912828-CV-0	US Treas Notes		02/09/2005	Barclays De Zoete		989,258	1,000,000.00	1,001,445	1,001,366		(29)		(29)		1,001,337		(12,079)	(12,079)	13,892	09/15/2009
912833-CN-8	US Treas Stripped Cpn		08/15/2005	MATURITY		4,000,000	4,000,000.00	3,716,750	3,942,652		57,348		57,348		4,000,000					08/15/2005
0399999	Subtotal - Bonds - U.S. Governments				X X X	45,300,260	43,928,827.77	44,598,207	44,725,750		23,462		23,462		44,749,212		551,049	551,049	1,348,524	X X X
3133X3-QY-2	Fed Home Ln Bks		06/01/2005	LBI - Lehman Gov't Securi		738,345	750,000.00	750,000	750,000						750,000		(11,655)	(11,655)	16,848	02/09/2007
31394F-KF-1	Federal Natl Mtg Assn		12/25/2005	PRINCIPAL RECEIPT		221,992	221,992.16	222,859	222,859		(867)		(867)		221,992				2,525	06/25/2034
3128GL-2T-8	FHLMC Gold #E84386		10/21/2005	VARIOUS		66,198	64,565.86	67,754	67,122		(471)		(471)		66,651		(452)	(452)	3,482	06/01/2016
31402V-ZS-2	FNMA Pool # 739753		12/25/2005	PRINCIPAL RECEIPT		260,999	260,999.25	262,875	262,875		(1,876)		(1,876)		260,999				4,420	12/01/2018
31371L-KY-4	FNMA Pool #255111		12/25/2005	PRINCIPAL RECEIPT		551,253	551,253.33	557,713	557,456		(6,203)		(6,203)		551,253				16,073	03/01/2034
31371M-J4-0	FNMA Pool #255983		12/25/2005	PRINCIPAL RECEIPT		10,258	10,257.93	10,240	10,240		18		18		10,258				43	11/01/2015
31372R-TJ-4	FNMA Pool #280553		10/25/2005	VARIOUS		120,472	120,472.20	124,538	124,369		(412)		(412)		123,957		(3,485)	(3,485)	5,741	04/01/2024
31374F-Z6-9	FNMA Pool #313165		10/25/2005	VARIOUS		92,859	90,934.41	94,685	94,587		(867)		(867)		93,720		(861)	(861)	4,760	10/01/2024
31400K-C2-0	FNMA Pool #689589		10/25/2005	VARIOUS		153,873	154,645.55	158,850	158,165		(642)		(642)		157,523		(3,650)	(3,650)	6,559	03/01/2018
31404B-SY-9	FNMA Pool #763835		12/25/2005	VARIOUS		1,998,648	2,011,321.64	1,995,922	1,996,205		2,771		2,771		1,998,976		(328)	(328)	14,174	01/01/2034
748148-QR-7	Quebec Province	F	10/26/2005	Morgan Keegan & Co.		703,626	550,000.00	662,384	659,124		(1,654)		(1,654)		657,469		46,157	46,157	46,521	09/15/2029
3199999	Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	4,918,523	4,786,442.33	4,907,820	4,903,002		(10,203)		(10,203)		4,892,798		25,726	25,726	121,146	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
362337-AH-0	GTE North		02/15/2005	MATURITY		1,800,000	1,800,000.00	1,798,866	1,799,976		24		24		1,800,000				57,600	02/15/2005
637432-CC-7	National Rural Utilities		05/15/2005	MATURITY		1,000,000	1,000,000.00	997,680	999,850		150		150		1,000,000				30,625	05/15/2005
665501-AB-8	Northern Nat Gas Co		05/01/2005	PRINCIPAL RECEIPT		250,000	250,000.00	270,630	252,512		(2,512)		(2,512)		250,000				8,594	05/01/2005
3899999	Subtotal - Bonds - Public Utilities (Unaffiliated)				X X X	3,050,000	3,050,000.00	3,067,176	3,052,338		(2,338)		(2,338)		3,050,000				96,819	X X X
013716-AT-2	Alcan Inc		02/15/2005	First Tennessee		1,245,600	1,200,000.00	1,206,744	1,206,355		(68)		(68)		1,206,287		39,313	39,313	36,920	01/15/2014
02635P-SE-4	Amer Gen Fin Corp		01/27/2005	Deutsche Bank Alex Brown		958,830	1,000,000.00	999,490	999,640		7		7		999,647		(40,817)	(40,817)	3,514	06/15/2008
05348E-AE-9	Avalonbay Cmnty's Mtn		03/02/2005	Lehman Brothers		642,758	590,000.00	635,795	627,769		(803)		(803)		626,966		15,792	15,792	18,675	09/15/2011
059438-AF-8	Banc One Corp		07/15/2005	MATURITY		500,000	500,000.00	510,915	500,875		(875)		(875)		500,000				35,000	07/15/2005
066365-DR-5	Bankers Tr Ny Corp		08/15/2005	MATURITY		500,000	500,000.00	494,650	499,223		777		777		500,000				38,125	08/15/2005
066365-BU-0	Bankers Trust NY Corp		05/01/2005	MATURITY		500,000	500,000.00	505,000	500,239		(239)		(239)		500,000				20,625	05/01/2005
071813-AS-8	Baxter Intl Inc		11/18/2005	Deutsche Bank Clearing		1,008,690	1,000,000.00	995,080	997,550		890		890		998,440		10,250	10,250	54,979	05/01/2007
12189P-AH-5	Burlington North		10/28/2005	VARIOUS		1,160,615	1,017,673.07	1,017,673	1,017,673						1,017,673		142,942	142,942	102,308	01/15/2020
14040E-HH-8	Capital One Bk Mtn		02/16/2005	Banc/America Secur-Montg		846,976	800,000.00	846,424	844,833		(866)		(866)		843,967		3,009	3,009	20,061	09/15/2010
191219-BJ-2	Coca Cola		12/21/2005	Jefferies & Co		6,372,180	6,000,000.00	5,955,510	5,965,981		4,153		4,153		5,970,134		402,046	402,046	496,122	08/15/2011
20825C-AE-4	Conocophillips		01/04/2005	Banc/America Secur-Montg		407,680	400,000.00	435,624	430,499		(28)		(28)		430,470		(22,790)	(22,790)	4,328	10/15/2012
22237L-PM-8	Countrywide Home Mtn		01/04/2005	Credit Suisse FirstBoston		1,239,111	1,245,000.00	1,243,108	1,243,207		3		3		1,243,210		(4,099)	(4,099)	15,835	09/15/2009
257661-AA-6	Donaldson Lufkin		11/01/2005	MATURITY		1,000,000	1,000,000.00	1,010,810	1,001,377		(1,377)		(1,377)		1,000,000				68,750	11/01/2005
291011-AL-8	Emerson Electric		06/01/2005	MATURITY		500,000	500,000.00	508,465	500,831		(831)		(831)		500,000				19,688	06/01/2005
294751-DN-9	Equity One 04-1-AF2		11/25/2005	VARIOUS		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				23,666	04/25/2034
345397-TS-2	Ford Mtr Cr Co		03/31/2005	Bear Stearns & Co		994,500	1,000,000.00	1,086,060	1,077,793		(2,682)		(2,682)		1,075,110		(80,610)	(80,610)	49,986	02/01/2011
345397-TX-1	Ford Mtr Cr Corp		06/22/2005	A.G. Edwards & Sons		465,930	465,000.00	492,663	490,132		(5,603)		(5,603)		484,529		(18,599)	(18,599)	27,874	01/25/2007
345397-TZ-6	Ford Mtr Cr Corp		03/03/2005	A.G. Edwards & Sons		616,062	600,000.00	599,976	599,978						599,978		16,084	16,084	18,317	10/01/2013
36962G-UM-4	Gen Elec Cap Mtn		02/01/2005	MATURITY		500,000	500,000.00	504,650	500,097		(97)		(97)		500,000				18,125	02/01/2005
370425-SE-1	Gen Mtr Acc Corp		02/02/2005	Goldman Sachs & Co.		325,738	325,000.00	322,829	324,121		8		8		324,129		1,609	1,609	9,868	08/28/2012
370425-SL-5	Gen Mtr Acc Corp		03/03/2005	Citigroup		250,129	260,000.00	258,605	258,615		17		17		258,632		(8,503)	(8,503)	5,070	12/01/2014
370425-RU-6	Gen Mtr Acc Corp.		05/16/2005	Barclays Capital Inc		1,308,750	1,500,000.00	1,503,000	1,502,180		(107)		(107)		1,502,073		(193,323)	(193,323)	77,635	03/02/2011
370425-RG-7	General Motors Acceptance Corp		07/08/2005	UBS Financial Services		995,000	1,000,000.00	996,630	998,875		243		243		999,118		(4,118)	(4,118)	47,492	04/05/2007
428236-AD-5	Hewlett Packard		06/15/2005	MATURITY		1,000,000	1,000,000.00	1,003,408	1,000,371		(371)		(371)		1,000,000				35,750	06/15/2005
437076-AL-6	Home Depot Inc		06/02/2005	Fidelity Cap Mrkts		988,090	1,000,000.00	994,960	995,227		391		391		995,619		(7,529)	(7,529)	27,188	09/15/2009
40429C-AA-0	HSBC Fin Corp		10/11/2005	A.G. Edwards & Sons		875,189	810,000.00	849,205	841,706		(3,354)		(3,354)		838,352		36,837	36,837	49,967	05/15/2011
460146-BQ-5	Intl Paper Co		02/15/2005	BNP Paribus Securities		1,298,016	1,200,000.00	1,248,384	1,245,116		(572)		(572)		1,244,544		53,472	53,472	21,060	10/30/2012
480081-AK-4	Jones Apparel Group Inc.		10/04/2005	VARIOUS		970,129	1,125,000.00	1,123,020	1,123,023		18		18		1,123,040		(152,911)	(152,911)	59,257	11/15/2034
466247-CY-7	JP Morgan 04-A3-3A2		12/25/2005	PRINCIPAL RECEIPT		182,944	182,944.35	182,001	182,000		944		944		182,944				5,690	07/25/2034
524909-AW-8	Lehman Bros		01/21/2005	Lehman Brothers		426,888	350,000.00	369,219	367,216		(19)		(19)		367,197		59,691	59,691	12,760	08/01/2026
55264T-AC-5	MBNA CR 01-A1-A1		10/11/2005	A.G. Edwards & Sons		1,662,375	1,650,000.00	1,813,039	1,488,442		28,938		28,938		1,517,381		144,994	144,994	78,799	10/15/2008
607059-AT-9	Mobil Corp		10/26/2005	Morgan Keegan & Co.		1,111,428	830,000.00	1,047,692	1,014,518		(5,258)		(5,258)		1,009,260		102,168	102,168	86,700	08/15/2021
706451-AH-4	Pemex Proj Fdg Mstr		03/03/2005	Lehman Brothers		1,027,559	925,000.00	1,009,638	1,008,089		(1,045)		(1,045)		1,007,044		20,516	20,516	15,728	12/15/2014
723787-AE-7	Pioneer Nat Resource		12/27/2005	A.G. Edwards & Sons		579,330	600,000.00	597,328	597,399		161		161		597,560		(18,230)	(18,230)	51,406	07/15/2016
742718-DB-2	Procter & Gamble		03/02/2005	Citigroup		1,026,188	975,000.00	973,333	973,341		4		4		973,345		52,843	52,843	32,516	08/15/2034
760985-M4-0	Res Asst 04-RS1-AI3		12/25/2005	PRINCIPAL RECEIPT		1,022,960	1,022,960.06	1,022,942	1,022,949		11		11		1,022,960				28,839	06/25/2028
760985-2V-2	Res Asst Mtg Prd Ser 2004-RS4 CI		12/25/2005	PRINCIPAL RECEIPT		35,287	35,286.83	35,286	35,286						35,287				1,295	01/25/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
852060-AG-7	Sprint Cap Corp		01/20/2005	Bear Stearns & Co		413,375	370,000.00	327,550	329,989		78		78		330,067		83,308	83,308	5,957	05/01/2019
907833-AD-9	Union Pacific		10/26/2005	VARIOUS		857,190	814,908.35	832,605	829,359		(1,928)		(1,928)		827,431		29,759	29,759	64,160	08/27/2017
91324P-AA-0	Unitedhealth Group		11/15/2005	MATURITY		445,000	445,000.00	478,442	453,698		(8,698)		(8,698)		445,000				33,375	11/15/2005
931142-BF-9	Wal-Mart Stores Inc		03/14/2005	Lehman Brothers		1,066,577	825,000.00	1,004,941	1,001,532		(633)		(633)		1,000,899		65,677	65,677	36,680	02/15/2030
941063-AF-6	Waste Mgmt Inc		03/02/2005	A.G. Edwards & Sons		171,101	150,000.00	174,279	171,271		(502)		(502)		170,769		331	331	5,483	03/15/2011
35177P-AL-1	France Telecom		08/12/2005	A.G. Edwards & Sons		382,480	280,000.00	351,786	351,452		(545)		(545)		350,907		31,573	31,573	24,247	03/01/2031
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	39,380,655	37,993,772.66	39,068,759	38,619,827		142		142		38,619,969		760,685	760,685	1,889,820	X X X
6099997	Subtotal - Bonds - Part 4				X X X	92,649,438	89,759,042.76	91,641,962	91,300,917		11,063		11,063		91,311,979		1,337,460	1,337,460	3,456,309	X X X
6099998	Summary Item from Part 5 for Bonds				X X X	21,178,991	31,350,000.00	21,425,947	X X X		39,736		39,736		21,465,683		(286,694)	(286,694)	409,537	X X X
6099999	Total - Bonds				X X X	113,828,429	121,109,042.7	113,067,909	91,300,917		50,799		50,799		112,777,662		1,050,766	1,050,766	3,865,846	X X X
16147R-20-9	Chase Cap VIII		08/01/2005	A.G. Edwards & Sons	40,000.000	1,000,000		1,000,000	1,041,600	(41,600)			(41,600)		1,000,000				61,875	07/15/2030
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	1,000,000	X X X	1,000,000	1,041,600	(41,600)			(41,600)		1,000,000				61,875	X X X
6599997	Subtotal - Preferred Stocks - Part 4				X X X	1,000,000	X X X	1,000,000	1,041,600	(41,600)			(41,600)		1,000,000				61,875	X X X
6599999	Total - Preferred Stocks				X X X	1,000,000	X X X	1,000,000	1,041,600	(41,600)			(41,600)		1,000,000				61,875	X X X
172967-10-1	Citigroup Inc		05/26/2005	ISI Group Inc.	1,245.000	59,035		49,998	59,984	(9,986)			(9,986)		49,998		9,038	9,038	1,096	
929903-10-2	Wachovia Corp 2nd New		05/26/2005	VARIOUS	1,735.000	88,776		65,374	91,261	(25,887)			(25,887)		65,374		23,402	23,402	798	
6799999	Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				X X X	147,811	X X X	115,372	151,245	(35,873)			(35,873)		115,372		32,440	32,440	1,894	X X X
002824-10-0	Abbott Labs		12/08/2005	VARIOUS	3,090.000	122,300		127,979	144,149	(16,169)			(16,169)		127,979		(5,679)	(5,679)	3,116	
G1150G-11-1	Accenture Ltd		04/15/2005	VARIOUS	15,225.000	378,883		357,954	411,075	(53,121)			(53,121)		357,954		20,929	20,929		
001055-10-2	Aflac Inc		08/16/2005	VARIOUS	3,450.000	136,738		111,725	137,448	(25,723)			(25,723)		111,725		25,013	25,013	545	
00846U-10-1	Agilent Technologies Inc		06/17/2005	VARIOUS	7,265.000	173,910		209,135	175,087	34,048			34,048		209,135		(35,224)	(35,224)		
018490-10-2	Allergan Inc		05/20/2005	Goldman Sachs & Co.	2,300.000	179,323		205,130	186,461	18,669			18,669		205,130		(25,807)	(25,807)	460	
020039-10-3	Alltel Corp		05/26/2005	Precursor Group	290.000	16,741		15,948	17,040	(1,093)			(1,093)		15,948		793	793	220	
02209S-10-3	Altria Group Inc		12/16/2005	Credit Suisse FirstBoston	1,430.000	110,264		106,156	106,156						106,156		4,109	4,109		
025537-10-1	American Elec Pwr Inc		03/02/2005	Credit Suisse FirstBoston	5,065.000	171,801		158,454	173,932	(15,478)			(15,478)		158,454		13,347	13,347	1,773	
026874-10-7	American International		05/26/2005	VARIOUS	2,435.000	159,624		154,417	159,906	(5,490)			(5,490)		154,417		5,207	5,207	304	
031162-10-0	Amgen Inc		10/18/2005	Universal Network Exchang	725.000	52,726		46,281	46,281						46,281		6,445	6,445		
032654-10-5	Analog Devices Inc		01/19/2005	Merrill Lynch	4,130.000	148,047		151,947	152,480	(533)			(533)		151,947		(3,900)	(3,900)		
037411-10-5	Apache Corp Com		04/11/2005	VARIOUS	3,790.000	216,755		154,516	191,660	(37,144)			(37,144)		154,516		62,239	62,239	303	
039380-10-0	Arch Coal Inc		10/12/2005	VARIOUS	1,780.000	104,931		61,479	63,261	(1,782)			(1,782)		61,479		43,452	43,452		
N07059-11-1	Asml Holding Nv		01/19/2005	Merrill Lynch	7,360.000	110,104		100,236	117,171	(16,935)			(16,935)		100,236		9,868	9,868	319	
00206R-10-2	AT&T		05/26/2005	VARIOUS	1,610.000	39,579		42,704	41,490	1,214			1,214		42,704		(3,125)	(3,125)	363	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
052769-10-6	Autodesk Inc.		11/17/2005	VARIOUS	1,560.000	69,283		45,865	45,865						45,865		23,418	23,418	23	
053499-10-9	Avaya Inc		05/26/2005	ISI Group Inc.	590.000	5,634		8,183	10,148	(1,965)			(1,965)		8,183		(2,549)	(2,549)		
054303-10-2	Avon Prods Inc		06/17/2005	VARIOUS	4,350.000	175,997		167,051	168,345	(1,294)			(1,294)		167,051		8,946	8,946	1,147	
055482-10-3	B J Services Co.		05/26/2005	Precursor Group	130.000	6,502		6,159	6,050	109			109		6,159		343	343	10	
064057-10-2	Bank New York Inc		09/07/2005	VARIOUS	4,910.000	150,224		162,352	164,092	(1,740)			(1,740)		162,352		(12,128)	(12,128)	3,146	
071707-10-3	Bausch & Lomb		05/26/2005	ISI Group Inc.	135.000	10,305		9,266	8,702	564			564		9,266		1,039	1,039	35	
079860-10-2	Bell South Corp		05/26/2005	ISI Group Inc.	560.000	14,963		14,817	15,562	(745)			(745)		14,817		145	145	302	
086516-10-1	Best Buy		04/11/2005	VARIOUS	2,970.000	153,981		160,432	176,477	(16,045)			(16,045)		160,432		(6,451)	(6,451)	327	
101137-10-7	Boston Scientific Corp.		03/02/2005	Credit Suisse FirstBoston	2,705.000	87,336		99,382	96,163	3,219			3,219		99,382		(12,046)	(12,046)		
143658-30-0	Carnival Corp		05/26/2005	Precursor Group	250.000	13,277		12,869	12,869						12,869		408	408		
156700-10-6	Centurytel Inc		01/19/2005	Merrill Lynch	3,135.000	105,723		105,489	111,198	(5,709)			(5,709)		105,489		234	234		
170388-10-2	Choicepoint Inc.		05/26/2005	ISI Group Inc.	215.000	8,587		8,388	8,388						8,388		199	199		
125509-10-9	Cigna Corp		05/26/2005	Universal Network Exchang	90.000	8,902		8,751	8,751						8,751		150	150		
17275R-10-2	Cisco Systems		09/14/2005	VARIOUS	4,150.000	76,989		67,821	80,178	(12,357)			(12,357)		67,821		9,168	9,168		
125581-10-8	Cit Group Inc.		05/26/2005	ISI Group Inc.	195.000	8,336		8,057	8,057						8,057		278	278	31	
191216-10-0	Coca Cola Co		05/26/2005	Universal Network Exchang	670.000	30,122		35,017	27,899	7,118			7,118		35,017		(4,895)	(4,895)	188	
194162-10-3	Colgate Palmolive Co		05/26/2005	Universal Network Exchang	460.000	23,129		24,664	23,534	1,130			1,130		24,664		(1,535)	(1,535)	244	
197199-40-9	Columbia Acorn Fund CL Z		05/26/2005	VARIOUS	56,983.120	1,492,958		1,052,126	1,507,204	(455,077)			(455,077)		1,052,126		440,832	440,832		
197199-81-3	Columbia Acorn International		12/12/2005	CAPITAL GAIN		77,191									77,191		77,191	77,191		
197199-85-4	Columbia Acorn Select Fund		12/13/2005	CAPITAL GAIN		60,533									60,533		60,533	60,533		
197755-10-1	Columbia International Stock FdCLZ		08/16/2005	VARIOUS	113,451.270	1,794,799		1,600,000	1,715,383	(115,383)			(115,383)		1,600,000		194,799	194,799		
19765H-63-6	Columbia Marsico International		05/21/2005	CAPITAL GAIN		20,069									20,069		20,069	20,069		
198513-10-3	Columbia Mid Cap Growth Fd CL Z		05/26/2005	VARIOUS	22,577.190	463,961		400,000	467,348	(67,348)			(67,348)		400,000		63,961	63,961		
19765J-83-0	Columbia Mid Cap Value Fund		12/13/2005	CAPITAL GAIN		48,586									48,586		48,586	48,586		
19764W-58-4	Columbia Small Cap Fd CL Z		12/13/2005	CAPITAL GAIN		142,491									142,491		142,491	142,491		
19764W-52-7	Columbia Small Co Equity Fd CLZ		05/26/2005	VARIOUS	79,090.570	1,404,649		1,526,812	1,515,375	11,437			11,437		1,526,812		(122,163)	(122,163)		
20825C-10-4	Conocophillips		10/05/2005	VARIOUS	5,470.000	431,174		231,430	334,078	(102,648)			(102,648)		231,430		199,744	199,744	5,315	
216640-10-2	Cooper Camera Corp		05/26/2005	ISI Group Inc.	160.000	9,531		9,112	9,112						9,112		419	419		
229899-10-9	Cullen Frost Bankers Inc.		05/26/2005	Precursor Group	170.000	7,624		7,972	7,972						7,972		(348)	(348)	45	
24702R-10-1	Dell Inc		11/29/2005	VARIOUS	4,630.000	147,207		193,748	195,108	(1,360)			(1,360)		193,748		(46,541)	(46,541)		
25243Q-20-5	Diageo Plc Sponsored Adr New		11/22/2005	VARIOUS	1,895.000	111,199		108,271	109,683	(1,412)			(1,412)		108,271		2,928	2,928	3,163	
269246-10-4	E*Trade Financial Corp		01/19/2005	Merrill Lynch	7,570.000	100,498		87,437	113,172	(25,735)			(25,735)		87,437		13,062	13,062		
278058-10-2	Eaton Corp		04/11/2005	VARIOUS	2,625.000	167,502		159,002	189,945	(30,943)			(30,943)		159,002		8,500	8,500	814	
281760-10-8	Edwards A G Inc.		05/26/2005	ISI Group Inc.	165.000	6,789		7,276	7,276						7,276		(486)	(486)	26	
26875P-10-1	EOG Res Inc		04/11/2005	VARIOUS	4,150.000	223,367		128,012	184,822	(56,811)			(56,811)		128,012		95,356	95,356	155	
30161N-10-1	Exelon Corp.		05/26/2005	ISI Group Inc.	345.000	16,180		15,608	15,608						15,608		572	572		
30231G-10-2	Exxon Mobil Corp		08/12/2005	VARIOUS	7,025.000	422,841		289,283	360,102	(70,819)			(70,819)		289,283		133,558	133,558	4,647	
313586-10-9	Federal National Mortgage Assn		05/26/2005	Universal Network Exchang	135.000	8,029		9,146	9,146						9,146		(1,118)	(1,118)	70	
31410H-10-1	Federated Dept Store Inc.		11/15/2005	Merrill Lynch Pierce Fe	525.000	35,269		33,939	33,939						33,939		1,330	1,330	202	
35138T-10-7	Fox Entertainment Group Inc Cl A		01/10/2005	Citation Group	6,810.000	231,037		211,222	212,881	(1,659)			(1,659)		211,222		19,815	19,815		
37733W-10-5	Galaxo Smithkline Sponsored PLC Ad		05/26/2005	VARIOUS	1,165.000	54,483		46,443	55,209	(8,766)			(8,766)		46,443		8,039	8,039	943	
368710-40-6	Genentech Inc		05/11/2005	Deutsche Bank Securities	1,990.000	147,627		102,762	108,336	(5,573)			(5,573)		102,762		44,865	44,865		
369604-10-3	General Electric		08/24/2005	VARIOUS	9,355.000	326,766		292,808	341,458	(48,650)			(48,650)		292,808		33,958	33,958	4,332	

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										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
37247D-10-6	Genworth Financial Inc. Cl A		12/16/2005	VARIOUS	2,910.000	91,899		83,730	83,730						83,730		8,168	8,168	405	
375766-10-2	Gillette Co		10/05/2005	VARIOUS	4,985.000	275,953		218,548	223,228	(4,680)			(4,680)		218,548		57,405	57,405	2,343	
38141G-10-4	Goldman Sachs Group		04/06/2005	Jefferies & Co	1,055.000	117,227		98,319	109,762	(11,444)			(11,444)		98,319		18,908	18,908	264	
416515-10-4	Hartford Finl Svcs Group Inc		11/15/2005	VARIOUS	2,640.000	193,739		174,227	182,978	(8,752)			(8,752)		174,227		19,512	19,512	1,375	
404119-10-9	HCA Inc.		05/26/2005	Universal Network Exchang	315.000	16,934		15,248	15,248						15,248		1,686	1,686		
437076-10-2	Home Depot Inc		05/26/2005	Precursor Group	540.000	21,610		12,971	23,080	(10,109)			(10,109)		12,971		8,639	8,639	54	
452308-10-9	Illinois Tool Works Inc		05/26/2005	ISI Group Inc.	145.000	12,343		13,268	13,268						13,268		(924)	(924)	41	
G4776G-10-1	Ingersoll-Rand Co Cl A		05/26/2005	Precursor Group	180.000	14,182		13,793	13,793						13,793		389	389	45	
458140-10-0	Intel Corp		09/14/2005	VARIOUS	5,880.000	146,100		133,464	133,464						133,464		12,637	12,637	1,359	
708160-10-6	J.C. Penney Co Inc (Holding Co)		04/11/2005	VARIOUS	4,145.000	203,425		156,444	171,603	(15,159)			(15,159)		156,444		46,981	46,981	1,036	
478160-10-4	Johnson & Johnson		05/26/2005	Precursor Group	580.000	39,096		24,018	36,784	(12,766)			(12,766)		24,018		15,078	15,078	165	
46625H-10-0	JP Morgan Chase & Co		07/26/2005	VARIOUS	5,515.000	200,774		205,301	215,140	(9,839)			(9,839)		205,301		(4,528)	(4,528)	3,861	
482480-10-0	Kla-Tencor Corp		07/26/2005	VARIOUS	1,730.000	85,538		96,503	80,583	15,919			15,919		96,503		(10,964)	(10,964)	207	
529771-10-7	Lexmark International Inc CL A		03/02/2005	VARIOUS	3,145.000	254,205		196,782	267,325	(70,543)			(70,543)		196,782		57,422	57,422		
530718-10-5	Liberty Media Corp CL A		08/18/2005	VARIOUS	25,520.000	255,670		230,765	280,210	(49,445)			(49,445)		230,765		24,905	24,905		
55261F-10-4	M & T BK Corp Co.		03/02/2005	Credit Suisse FirstBoston	1,090.000	110,152		101,600	117,546	(15,945)			(15,945)		101,600		8,551	8,551	436	
559222-40-1	Magna Intl Inc Cl A		07/26/2005	VARIOUS	1,455.000	109,297		104,623	120,110	(15,487)			(15,487)		104,623		4,674	4,674	1,023	
56418H-10-0	Manpower Inc Wis		03/02/2005	Credit Suisse FirstBoston	2,320.000	102,951		104,910	112,056	(7,146)			(7,146)		104,910		(1,959)	(1,959)		
G5876H-10-5	Marvel Technology Group Ltd		09/14/2005	VARIOUS	4,680.000	193,162		87,938	166,000	(78,061)			(78,061)		87,938		105,224	105,224		
574599-10-6	Masco Corp		06/23/2005	VARIOUS	5,640.000	194,352		151,813	206,029	(54,216)			(54,216)		151,813		42,539	42,539	1,618	
57772K-10-1	Maxim Integrated Prod Inc		07/26/2005	VARIOUS	5,370.000	219,734		206,575	227,634	(21,060)			(21,060)		206,575		13,160	13,160	1,074	
55262L-10-0	MBNA Corp		09/14/2005	VARIOUS	8,115.000	199,383		214,570	228,762	(14,192)			(14,192)		214,570		(15,187)	(15,187)	3,722	
580135-10-1	McDonald's Corp		05/26/2005	ISI Group Inc.	420.000	13,196		13,725	13,465	260			260		13,725		(529)	(529)		
580645-10-9	McGraw Hill Companies Inc		09/14/2005	VARIOUS	1,890.000	88,946		72,639	86,505	(13,866)			(13,866)		72,639		16,307	16,307	860	
583334-10-7	Meadwestvaco Corp		04/11/2005	VARIOUS	5,195.000	162,351		156,543	176,059	(19,516)			(19,516)		156,543		5,808	5,808	764	
585055-10-6	Medtronic Inc		07/26/2005	VARIOUS	2,840.000	150,816		132,139	141,063	(8,924)			(8,924)		132,139		18,677	18,677	728	
552715-10-4	Memc Electr Matls Inc.		12/16/2005	Credit Suisse FirstBoston	2,500.000	56,206		40,337	40,337						40,337		15,869	15,869		
589331-10-7	Merck & Co		09/07/2005	VARIOUS	3,645.000	109,783		164,757	117,150	47,606			47,606		164,757		(54,974)	(54,974)	3,205	
590188-10-8	Merrill Lynch Company		09/14/2005	VARIOUS	4,135.000	245,369		252,933	247,149	5,784			5,784		252,933		(7,564)	(7,564)	2,255	
59156R-10-8	Metlife Inc		03/03/2005	VARIOUS	10,150.000	416,422		351,683	411,177	(59,493)			(59,493)		351,683		64,739	64,739		
594918-10-4	Microsoft Corp		09/14/2005	VARIOUS	31,315.000	801,412		920,368	836,737	83,631			83,631		920,368		(118,956)	(118,956)	3,108	
635405-10-3	National City Corp		01/19/2005	Merrill Lynch	4,070.000	147,485		159,229	152,829	6,401			6,401		159,229		(11,744)	(11,744)	1,425	
62886E-10-8	NCR Corp.		05/26/2005	Universal Network Exchang	250.000	9,230		8,522	8,522						8,522		708	708		
65248E-10-4	News Corp. Cl A		05/26/2005	ISI Group Inc.	965.000	15,526		16,530	16,530						16,530		(1,004)	(1,004)	48	
654106-10-3	Nike Inc.		11/15/2005	Merrill Lynch Pierce Fe	670.000	57,394		56,486	56,486						56,486		908	908	168	
G65422-10-0	Noble Corp Com		03/02/2005	VARIOUS	3,745.000	203,965		171,898	186,276	(14,379)			(14,379)		171,898		32,067	32,067	50	
655664-10-0	Norstrom Inc.		09/14/2005	VARIOUS	4,635.000	173,415		110,371	112,386	(2,014)			(2,014)		110,371		63,043	63,043	1,101	
666807-10-2	Northrop Grumman Corp Com		01/19/2005	Merrill Lynch	3,015.000	157,987		158,834	163,895	(5,061)			(5,061)		158,834		(848)	(848)		
713448-10-8	Pepsico		12/07/2005	VARIOUS	2,001.000	117,325		95,943	104,452	(8,509)			(8,509)		95,943		21,382	21,382	1,780	
717081-10-3	Pfizer Inc		05/26/2005	VARIOUS	16,640.000	432,544		593,243	447,450	145,794			145,794		593,243		(160,699)	(160,699)	1,332	
69331C-10-8	Pg & E Corp		05/26/2005	Universal Network Exchang	650.000	23,329		19,350	21,632	(2,282)			(2,282)		19,350		3,979	3,979	195	
742718-10-9	Procter & Gamble Co.		07/26/2005	VARIOUS	4,570.000	252,717		185,492	251,716	(66,224)			(66,224)		185,492		67,225	67,225	3,579	
767204-10-0	Rio Tinto Plc Adr		05/26/2005	VARIOUS	1,235.000	152,831		126,278	147,224	(20,947)			(20,947)		126,278		26,553	26,553	1,098	

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										11	12	13	14	15						
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783764-10-3	Ryland Group Inc.		05/26/2005	Precursor Group	155,000	10,571		10,697	10,697						10,697		(126)	(126)	9	
786429-10-0	Safeco Corp		12/16/2005	VARIOUS	2,170,000	121,903		104,801	104,801						104,801		17,101	17,101	1,477	
803111-10-3	Sara Lee Corp		10/12/2005	Credit Suisse FirstBoston	2,720,000	50,428		52,626	52,626						52,626		(2,199)	(2,199)	537	
806857-10-8	Schlumberger Ltd		05/26/2005	ISI Group Inc.	160,000	10,852		11,036	11,036						11,036		(184)	(184)		
816851-10-9	Sempra Energy		09/07/2005	VARIOUS	3,030,000	134,038		107,802	111,140	(3,338)			(3,338)		107,802		26,236	26,236	2,360	
855030-10-2	Staples Inc		09/14/2005	VARIOUS	5,600,000	140,750		119,303	149,616	(30,313)			(30,313)		119,303		21,447	21,447	1,110	
867914-10-3	Suntrust Banks Inc		01/19/2005	Merrill Lynch	3,070,000	216,696		209,668	226,812	(17,144)			(17,144)		209,668		7,028	7,028		
871503-10-8	Symantec Corp		11/04/2005	VARIOUS	9,310,000	189,960		200,971	239,826	(38,854)			(38,854)		200,971		(11,012)	(11,012)		
874039-10-0	Taiwan Semiconductor Spon Adr		08/17/2005	VARIOUS	7,625,930	70,126		73,666	64,744	8,922			8,922		73,666		(3,540)	(3,540)		
881624-20-9	Teva Pharmaceutical Industries Adr		05/20/2005	VARIOUS	5,945,000	185,916		181,453	177,518	3,935			3,935		181,453		4,464	4,464	408	
911312-10-6	United Parcel Services CLB		09/14/2005	VARIOUS	2,770,000	201,262		199,461	236,724	(37,263)			(37,263)		199,461		1,801	1,801	2,032	
913017-10-9	United Technologies Corp		09/14/2005	VARIOUS	3,545,000	278,247		184,921	279,045	(94,124)			(94,124)		184,921		93,326	93,326	1,172	
91529Y-10-6	Unumprovident Corp		12/16/2005	VARIOUS	1,825,000	39,057		31,738	32,741	(1,002)			(1,002)		31,738		7,319	7,319	514	
902973-30-4	US Bancorp Del		08/18/2005	VARIOUS	3,055,000	90,779		81,537	95,683	(14,146)			(14,146)		81,537		9,242	9,242	2,516	
92220P-10-5	Varian Med Sys Inc		07/26/2005	VARIOUS	2,925,000	112,168		103,990	126,477	(22,487)			(22,487)		103,990		8,178	8,178		
92532F-10-0	Vertex Pharmaceuticals Inc.		08/16/2005	Universal Network Exchang	5,000	84		84	84						84					
925524-30-8	Viacom Inc CL B		09/14/2005	VARIOUS	7,955,000	271,661		312,640	289,482	23,158			23,158		312,640		(40,979)	(40,979)	1,752	
929160-10-9	Vulcan Materials Co		09/14/2005	VARIOUS	1,005,000	67,717		55,220	55,220						55,220		12,496	12,496	752	
931142-10-3	Wal-Mart Stores Inc		12/07/2005	VARIOUS	7,375,000	356,294		423,477	389,548	33,930			33,930		423,477		(67,183)	(67,183)	2,854	
94106L-10-9	Waste Management Inc Del		11/21/2005	CAPITAL GAIN		275											275	275		
94973V-10-7	Wellpoint Inc.		03/02/2005	Credit Suisse FirstBoston	2,540,000	311,281		189,761	292,100	(102,339)			(102,339)		189,761		121,520	121,520		
949746-10-1	Wells Fargo & Co		11/04/2005	VARIOUS	2,405,000	146,800		115,169	149,471	(34,302)			(34,302)		115,169		31,631	31,631	2,608	
962166-10-4	Weyerhaeuser Co		01/24/2005	Merrill Lynch	1,625,000	106,505		104,506	109,233	(4,727)			(4,727)		104,506		1,999	1,999		
G98255-10-5	XL Cap Ltd CL A		11/04/2005	VARIOUS	3,605,000	271,832		285,731	279,928	5,803			5,803		285,731		(13,899)	(13,899)	1,838	
988498-10-1	Yum Brands Inc		07/26/2005	VARIOUS	5,295,000	272,808		202,007	249,818	(47,811)			(47,811)		202,007		70,801	70,801	1,107	
989701-10-7	Zions Bancorp		05/26/2005	Precursor Group	150,000	10,704		9,970	9,970						9,970		733	733	108	
6899999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	21,538,065	X X X	19,285,978	21,100,745	(1,814,765)			(1,814,765)		19,285,978		2,252,081	2,252,081	96,446	X X X
7299997	Subtotal - Common Stocks - Part 4				X X X	21,685,876	X X X	19,401,350	21,251,990	(1,850,638)			(1,850,638)		19,401,350		2,284,521	2,284,521	98,340	X X X
7299998	Summary Item from Part 5 for Common Stocks				X X X	6,444,147	X X X	6,454,125	X X X						6,454,125		(9,978)	(9,978)	30,144	X X X
7299999	Total - Common Stocks				X X X	28,130,023	X X X	25,855,475	21,251,990	(1,850,638)			(1,850,638)		25,855,475		2,274,543	2,274,543	128,484	X X X
7399999	Total - Preferred and Common Stocks				X X X	29,130,023	X X X	26,855,475	22,293,590	(1,892,238)			(1,892,238)		26,855,475		2,274,543	2,274,543	190,359	X X X
7499999	Totals					142,958,452	X X X	139,923,384	113,594,507	(1,892,238)	50,799		(1,841,439)		139,633,137		3,325,309	3,325,309	4,056,205	X X X

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value At Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-CM-0	U S Treas Notes		02/09/2005	Citigroup Global M	12/23/2005	VARIOUS	1,500,000.000	1,492,148	1,487,628	1,497,023		4,875		4,875			(9,396)	(9,396)	34,388	4,786
912810-FG-8	US Treas Bonds		01/04/2005	Misc Brokers - Dir	09/28/2005	LBI - Lehman Gov't	905,000.000	947,457	991,541	946,765		(692)		(692)			44,775	44,775	53,322	18,721
912810-FP-8	US Treas Bonds		12/01/2005	VARIOUS	12/28/2005	VARIOUS	9,095,000.000	10,250,447	10,119,177	10,242,010		(8,437)		(8,437)			(122,832)	(122,832)	318,138	142,480
912833-LV-0	US Treas Sec Stripped		08/31/2005	A.G. Edwards & Son	10/19/2005	VARIOUS	19,000,000.000	7,890,910	7,707,550	7,934,897		43,987		43,987			(227,347)	(227,347)		
0399999	Subtotal - Bonds - U. S. Governments						30,500,000.000	20,580,962	20,305,896	20,620,695		39,733		39,733			(314,800)	(314,800)	405,848	165,987
101137-AE-7	Boston Scientific Corp		11/14/2005	Deutsche Bank Secu	12/07/2005	UBS Securities	850,000.000	844,985	873,095	844,988		3		3			28,106	28,106	3,689	
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						850,000.000	844,985	873,095	844,988		3		3			28,106	28,106	3,689	
6099998	Subtotal - Bonds						31,350,000.000	21,425,947	21,178,991	21,465,683		39,736		39,736			(286,694)	(286,694)	409,537	165,987
171232-10-1	Chubb Corp		01/19/2005	Merrill Lynch	06/23/2005	VARIOUS	1,425.000	111,044	120,560	111,044							9,516	9,516	1,178	
6799999	Subtotal - Common Stock - Banks, Trust and Insurance Companies (Unaffiliated)						X X X	111,044	120,560	111,044							9,516	9,516	1,178	
88579Y-10-1	3M Co		04/11/2005	VARIOUS	06/23/2005	VARIOUS	3,275.000	277,185	250,942	277,185							(26,242)	(26,242)	1,376	
00724F-10-1	Adobe Sys Inc.		08/16/2005	VARIOUS	08/24/2005	VARIOUS	3,800.000	110,755	107,431	110,755							(3,324)	(3,324)	23	
013104-10-4	Albertsons Inc.		09/07/2005	VARIOUS	12/27/2005	VARIOUS	4,480.000	102,203	92,069	102,203							(10,133)	(10,133)	850	
02553E-10-6	American Eagle Outfitters New		09/14/2005	VARIOUS	12/08/2005	VARIOUS	6,165.000	179,358	131,889	179,358							(47,470)	(47,470)	462	
026874-10-7	American International		11/15/2005	VARIOUS	12/08/2005	VARIOUS	7,005.000	414,639	431,927	414,639							17,288	17,288	1,066	
029712-10-6	American Std Cos Inc Del		08/16/2005	VARIOUS	09/07/2005	Miletus Trading LL	2,415.000	104,559	112,559	104,559							8,000	8,000	362	
G02602-10-3	Amodocs Ltd		08/16/2005	VARIOUS	11/02/2005	VARIOUS	4,345.000	116,237	114,826	116,237							(1,410)	(1,410)		
053015-10-3	Automatic Data Processing		01/19/2005	Merrill Lynch	07/26/2005	VARIOUS	3,865.000	170,163	169,646	170,163							(517)	(517)	1,154	
064057-10-2	Bank New York Inc		08/16/2005	Universal Network	09/07/2005	Miletus Trading LL	65.000	1,982	2,000	1,982							18	18		
067383-10-9	Bard C R Inc		08/16/2005	VARIOUS	09/07/2005	VARIOUS	1,690.000	112,386	112,568	112,386							182	182	538	
055262-50-5	Basf Ag Spons Adr		08/16/2005	VARIOUS	11/22/2005	VARIOUS	2,425.000	167,307	176,455	167,307							9,148	9,148	4,116	
109641-10-0	Brinker Intl Inc.		08/16/2005	VARIOUS	11/15/2005	VARIOUS	2,735.000	108,688	103,581	108,688							(5,107)	(5,107)		
149123-10-1	Caterpillar Inc		01/19/2005	Merrill Lynch	04/11/2005	VARIOUS	1,165.000	107,257	106,122	107,257							(1,136)	(1,136)		
151313-10-3	Cendant Corp		09/07/2005	Miletus Trading LL	11/29/2005	Investment Technol	5,315.000	110,044	94,977	110,044							(15,067)	(15,067)	585	
17453B-10-1	Citizens Communications Co.		08/16/2005	VARIOUS	09/14/2005	VARIOUS	8,125.000	109,306	110,004	109,306							698	698	5,729	
192446-10-2	Cognizant Tech. Solutions Cl A		01/19/2005	Merrill Lynch	06/17/2005	VARIOUS	2,870.000	111,057	142,715	111,057							31,658	31,658		
G24182-10-0	Cooper Industries Ltd Cl A		03/02/2005	Credit Suisse Firs	06/23/2005	VARIOUS	1,610.000	113,672	106,427	113,672							(7,245)	(7,245)	548	
25468Y-10-7	Discovery Hldg Co		07/26/2005	Fleet Equity	07/26/2005	Fleet Equity	1,275.500	16,059	17,805	16,059							1,746	1,746		
26153C-10-3	Dreamwork Animation Inc.		10/06/2005	Bear Stearns & Co	11/22/2005	Instinet c/t Newbr	1,950.000	52,611	50,105	52,611							(2,506)	(2,506)		
278642-10-3	Ebay		08/16/2005	VARIOUS	09/07/2005	VARIOUS	2,500.000	91,075	100,629	91,075							9,554	9,554		
281020-10-7	Edison Intl		09/14/2005	Miletus Trading LL	11/22/2005	Miletus Trading LL	4,095.000	188,981	180,542	188,981							(8,439)	(8,439)	1,024	
31410H-10-1	Federated Dept Store Inc.		04/08/2005	Goldman Sachs & Co	11/15/2005	VARIOUS	1,320.000	84,970	84,124	84,970							(847)	(847)	422	
373298-10-8	Georgia Pacific		08/16/2005	VARIOUS	11/22/2005	VARIOUS	3,385.000	114,198	156,060	114,198							41,862	41,862	1,082	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value At Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
375766-10-2	Gillette Co		08/16/2005	VARIOUS	10/05/2005	Cantor Fitzgerald	2,020.000	105,939	112,277	105,939							6,338	6,338	626	
38141G-10-4	Goldman Sachs Group		06/23/2005	Deutsche Bank Secu	07/26/2005	Deutsche Bank Secu	1,020.000	104,893	109,805	104,893							4,912	4,912	255	
406216-10-1	Halliburton Co		01/19/2005	Merrill Lynch	04/15/2005	Citigroup	3,970.000	168,093	167,706	168,093							(387)	(387)	496	
412822-10-8	Harley Davidson Inc		08/16/2005	VARIOUS	09/14/2005	VARIOUS	2,280.000	114,120	116,233	114,120							2,113	2,113	328	
427866-10-8	Hershey Co.		09/14/2005	VARIOUS	12/16/2005	VARIOUS	1,815.000	110,031	104,922	110,031							(5,109)	(5,109)	644	
449934-10-8	IMS Health		05/20/2005	Goldman Sachs & Co	07/26/2005	VARIOUS	4,555.000	112,718	122,556	112,718							9,837	9,837		
459200-10-1	International Business Machs		03/02/2005	VARIOUS	04/15/2005	Prudential Equity	3,620.000	339,018	279,538	339,018							(59,480)	(59,480)	544	
493267-10-8	Keycorp New		08/16/2005	VARIOUS	11/04/2005	VARIOUS	3,495.000	111,484	112,677	111,484							1,192	1,192	3,294	
494368-10-3	Kimberly Clark Corp		03/02/2005	Credit Suisse Firs	04/11/2005	VARIOUS	1,690.000	111,666	111,592	111,666							(74)	(74)		
530718-10-5	Liberty Media Corp CL A		08/16/2005	Investment Technol	08/18/2005	Credit Suisse Firs	185.000	1,574	1,533	1,574							(41)	(41)		
532457-10-8	Lilly Eli & Co		01/19/2005	Merrill Lynch	04/15/2005	S. G. Cowen & Co.	1,720.000	98,454	100,710	98,454							2,256	2,256	654	
534187-10-9	Lincoln National Corp		01/19/2005	Merrill Lynch	04/11/2005	VARIOUS	2,375.000	111,680	107,323	111,680							(4,357)	(4,357)	867	
G5876H-10-5	Marvel Technology Group Ltd		08/16/2005	Universal Network	09/14/2005	Lehman Brothers	15.000	664	683	664							19	19		
590188-10-8	Merrill Lynch Company		08/16/2005	Bernstein Sanford	09/14/2005	Lehman Brothers	60.000	3,508	3,600	3,508							92	92		
G6359F-10-3	Nabors Industries Ltd		09/14/2005	VARIOUS	10/18/2005	VARIOUS	2,575.000	154,193	157,730	154,193							3,537	3,537		
63934E-10-8	Navistar Intl Corp New		01/20/2005	Merrill Lynch	03/02/2005	Credit Suisse Firs	2,660.000	110,768	107,237	110,768							(3,532)	(3,532)		
655664-10-0	Norstrom Inc.		08/16/2005	Bernstein Sanford	09/14/2005	Lehman Brothers	65.000	2,063	2,374	2,063							311	311	6	
66987V-10-9	Novartis Ag Adr		08/16/2005	VARIOUS	09/14/2005	VARIOUS	2,380.000	113,229	117,627	113,229							4,398	4,398		
67622P-10-1	OfficeMax Inc.		01/19/2005	Merrill Lynch	05/20/2005	Goldman Sachs & Co	3,770.000	111,148	116,201	111,148							5,054	5,054	566	
68389X-10-5	Oracle Corp.		08/16/2005	VARIOUS	09/07/2005	VARIOUS	17,390.000	225,595	224,109	225,595							(1,486)	(1,486)		
701094-10-4	Parker-Hannifin Corp		03/02/2005	Credit Suisse Firs	04/11/2005	VARIOUS	1,695.000	114,350	100,884	114,350							(13,466)	(13,466)		
74005P-10-4	Praxair Inc		04/11/2005	VARIOUS	07/26/2005	VARIOUS	2,295.000	111,795	109,225	111,795							(2,569)	(2,569)	385	
74834L-10-0	Quest Diagnostics		08/16/2005	VARIOUS	09/07/2005	VARIOUS	1,995.000	112,979	105,197	112,979							(7,781)	(7,781)	170	
758110-10-0	Reebok International		04/11/2005	VARIOUS	08/11/2005	VARIOUS	2,550.000	111,247	139,976	111,247							28,729	28,729		
806585-20-4	Schering A G		08/16/2005	VARIOUS	11/22/2005	VARIOUS	1,780.000	112,230	114,162	112,230							1,932	1,932		
871503-10-8	Symantec Corp		08/16/2005	VARIOUS	11/04/2005	Lehman Brothers	3,465.000	76,385	64,806	76,385							(11,579)	(11,579)		
882508-10-4	Texas Instruments		09/14/2005	VARIOUS	11/22/2005	VARIOUS	3,260.000	107,138	106,321	107,138							(817)	(817)	149	
902124-10-6	Tyco Intl Ltd		09/14/2005	VARIOUS	11/29/2005	VARIOUS	5,605.000	160,156	160,460	160,156							304	304	561	
91324P-10-2	Unitedhealth Group Inc		08/16/2005	VARIOUS	09/07/2005	VARIOUS	4,465.000	261,271	290,720	261,271							29,449	29,449	84	
6899999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	6,343,081	6,323,587	6,343,081							(19,494)	(19,494)	28,966	
7299998	Total - Common Stocks						X X X	6,454,125	6,444,147	6,454,125							(9,978)	(9,978)	30,144	
7399999	Subtotal-Stocks						X X X	6,454,125	6,444,147	6,454,125							(9,978)	(9,978)	30,144	
7499999	Totals						X X X	27,880,072	27,623,138	27,919,808		39,736		39,736			(296,672)	(296,672)	439,681	165,987

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3 F o r e i g n					8	9	10	11			14	15	16	17	18	19	
Description	Code		Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid for Accrued Interest
Federal Home Ln Bks			11/09/2005	Morgan Keegan & Co.	02/15/2006	4,005,400		(6,310)			4,000,000	4,011,710	81,298		5.380	4.315	FA		50,764
0199999 Subtotal - Issuer Obligations						4,005,400		(6,310)			4,000,000	4,011,710	81,298		X X X	X X X	X X X		50,764
0399999 Subtotals - U.S. Governments Bonds						4,005,400		(6,310)			4,000,000	4,011,710	81,298		X X X	X X X	X X X		50,764
5499999 Subtotal - Bonds - Issuer Obligations						4,005,400		(6,310)			4,000,000	4,011,710	81,298		X X X	X X X	X X X		50,764
6099999 Subtotal - Bonds						4,005,400		(6,310)			4,000,000	4,011,710	81,298		X X X	X X X	X X X		50,764
Columbia Government Plus Reserves			12/31/2005	Fleet Fixed Income	12/31/2006	16,163,303						16,163,303							5,301
7999999 Subtotal - Exempt Money Market Mutual Funds						16,163,303					X X X	16,163,303			X X X	X X X	X X X		5,301
Columbia Money Market Reserve			12/31/2005	Balwin Brothers	12/31/2006	7,200,258						7,200,258							8,215
8099999 Subtotal - Class One Money Market Mutual Funds						7,200,258					X X X	7,200,258			X X X	X X X	X X X		8,215
8299999 Totals						27,368,961		(6,310)			X X X	27,375,271	81,298		X X X	X X X	X X X	13,516	50,764

NONE Schedule DB - Part A - Section 1 and 2

NONE Schedule DB - Part A - Section 3 and Part B - Section 1

NONE Schedule DB - Part B - Section 2 and 3

NONE Schedule DB - Part C - Section 1 and 2

NONE Schedule DB - Part C - Section 3 and Part D - Section 1

NONE **Schedule DB - Part D - Section 2 and 3**

NONE **Schedule DB - Part E - Section 1**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

[illegible]

E 2 4

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits with the State of Domicile For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Multiple Purposes			1,062,458	1,163,056
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI	B Multiple Purposes			27,054,875	27,851,278
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Canada	CN					
57. Aggregate Alien and Other	OT	X X X	X X X			
58. Total	X X X	X X X			28,117,333	29,014,334

DETAILS OF WRITE-INS						
5701.						
5702.						
5703.						
5798. Summary of remaining write-ins for Line 57 from overflow page	X X X	X X X				
5799. Totals (Lines 5701 through 5703 + 5798) (Line 57 above)	X X X	X X X				